

Foundations of Machine Learning (CS 725)

FALL 2024

Lecture 20:

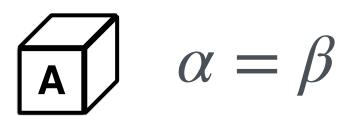
- SVMs and Kernels

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Question

Recall the soft-margin SVM where each (\mathbf{x}_i, y_i) is associated with a ξ_i and the objective contains a term $C\sum_i \xi_i$. Say we impose an additional constraint that $\forall i, \xi_i = \xi_1$. What can

we say about the minimum value of the objective function under the modified constraints, say α , in comparison to the minimum under the original constraints, say β ?



$$\alpha \leq \beta$$



 β is the minimum value under fewer constraints; guaranteed to be at least as good (if not better) than α obtained with additional constraints.

Gaussian Kernel

