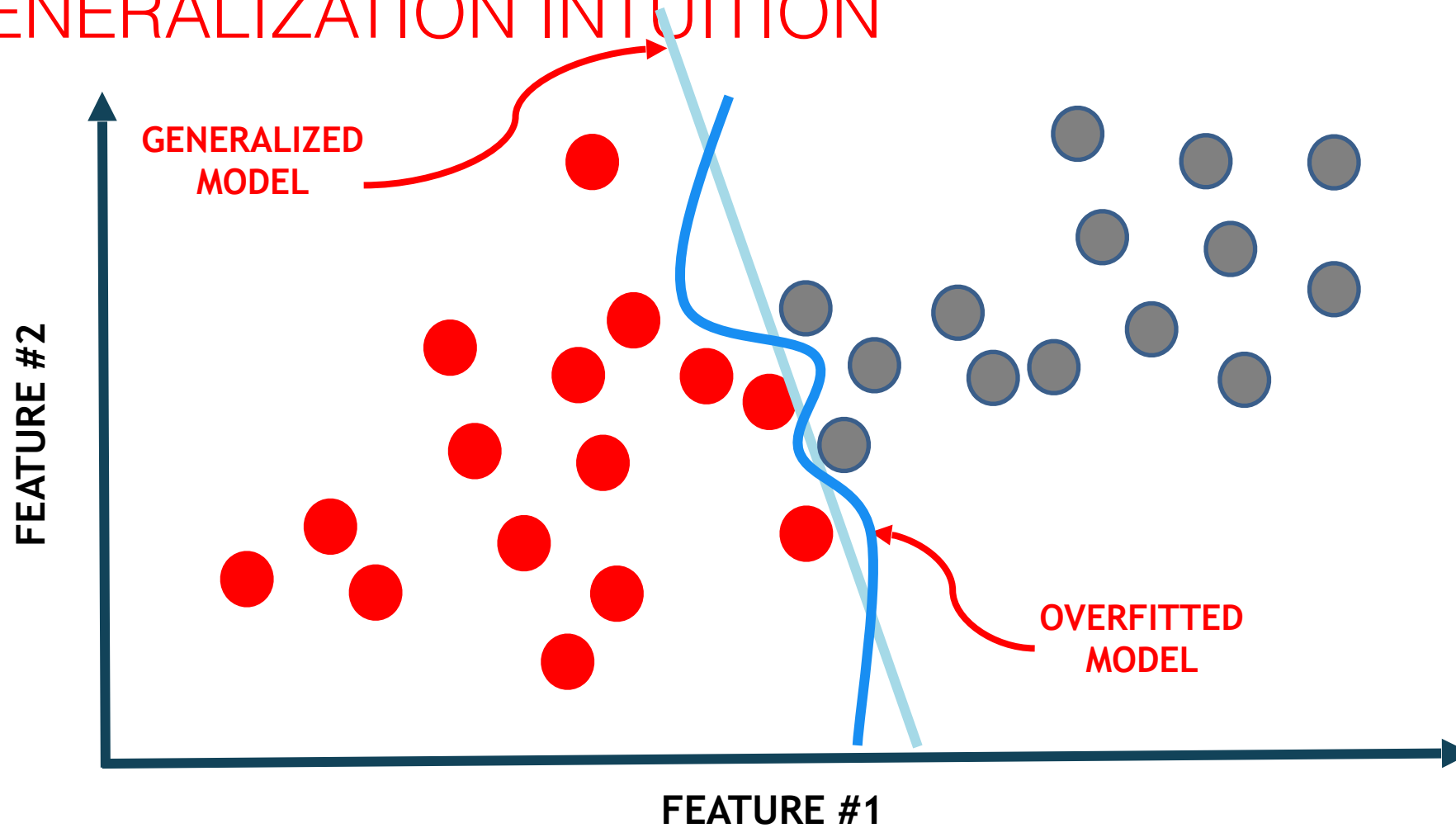


SUPPORT VECTOR MACHINES: GENERALIZATION INTUITION

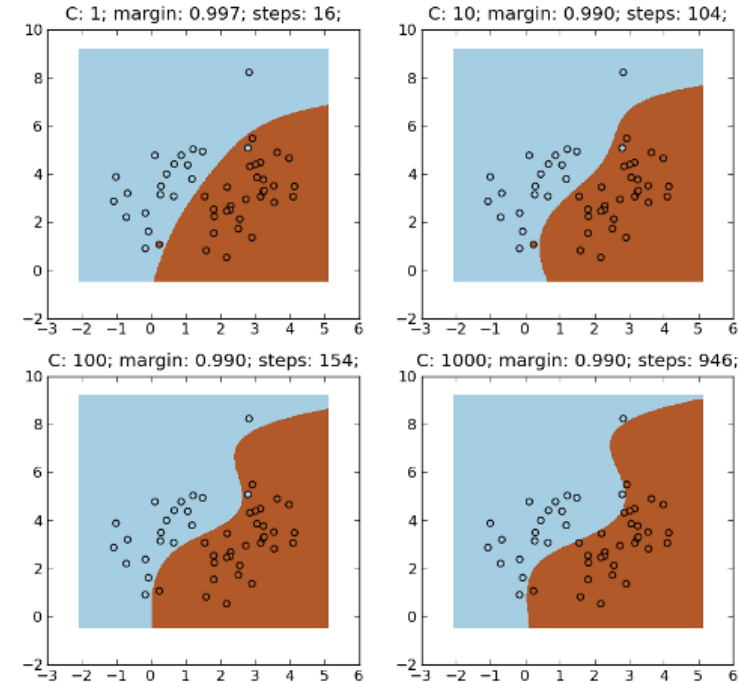
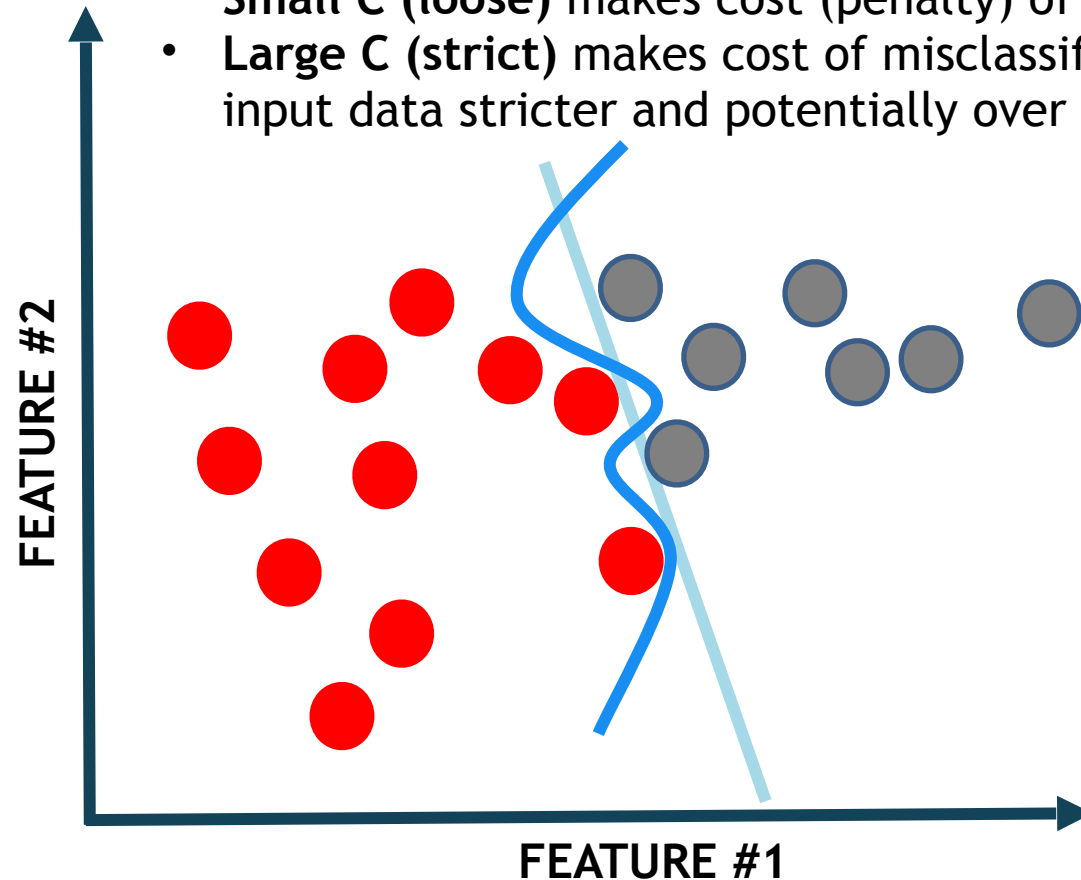


SUPPORT VECTOR MACHINES:

PARAMETERS OPTIMIZATION

C parameter: Controls trade-off between classifying training points correctly and having a smooth decision boundary

- **Small C (loose)** makes cost (penalty) of misclassification low (soft margin)
- **Large C (strict)** makes cost of misclassification high (hard margin), forcing the model to explain input data stricter and potentially over fit.



<http://mlpy.sourceforge.net/docs/3.4/svm.html>

SUPPORT VECTOR MACHINES:

PARAMETERS OPTIMIZATION

Gamma parameter: controls how far the influence of a single training set reaches

- **Large gamma:** close reach (closer data points have high weight)
- **Small gamma:** far reach (more generalized solution)

