

DAY 06

INTRODUCTION TO ML CLASSIFIERS - II

SUPPORT VECTOR MACHINE

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Support Vector Machines (1)

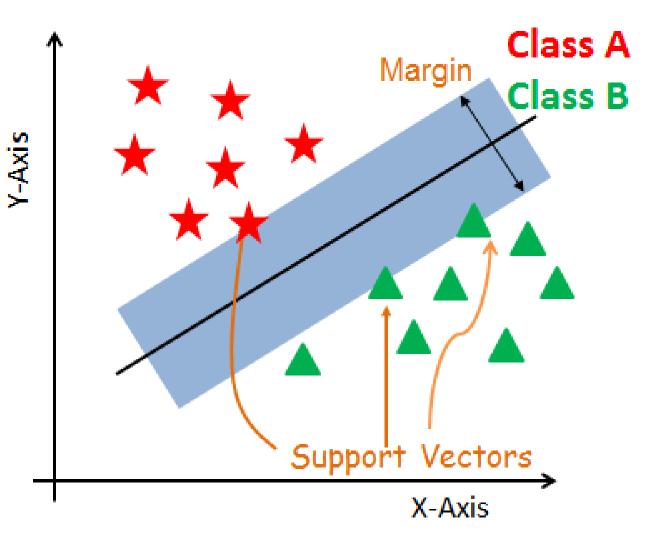
- SVM offers very high accuracy compared to other classifiers such as logistic regression, and decision trees.
- Very good in handling nonlinear input spaces.
- Used in a variety of applications such as face detection, intrusion detection, classification of emails, news articles and web pages, classification of genes, and handwriting recognition.

Support Vector Machines (2)

- The SVM classifier separates data points using a hyperplane with the largest amount of margin.
- Also known as a discriminative classifier.
- SVM finds an optimal hyperplane which helps in classifying new data points.
- Can be employed in both types of classification and regression problems
- It can easily handle multiple continuous and categorical variables.
 SVM constructs a hyperplane in multidimensional space to separate different classes

SVM Classifier

- SVM generates optimal hyperplane in an iterative manner, which is used to minimize an error.
- The core idea of SVM is to find a maximum marginal hyperplane(MMH) that best divides the dataset into classes.



Support Vectors

- Support vectors are the data points, which are closest to the hyperplane.
- These points will define the separating line better by calculating margins. These points are more relevant to the construction of the classifier.

Hyperplane

 A hyperplane is a decision plane which separates between a set of objects having different class memberships

Margin

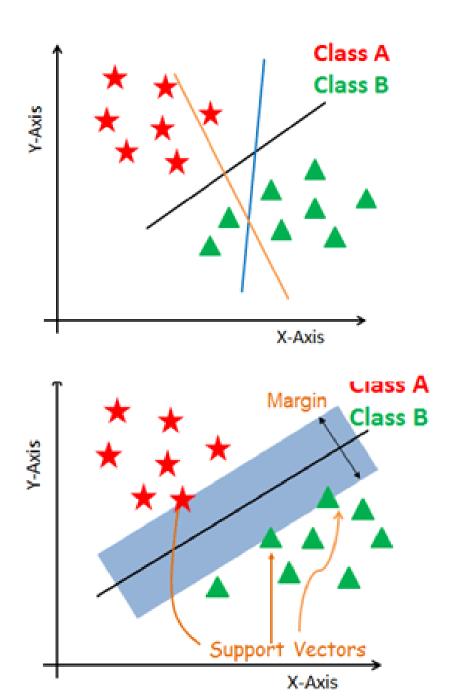
- A margin is a gap between the two lines on the closest class points.
 This is calculated as the perpendicular distance from the line to support vectors or closest points.
- If the margin is larger in between the classes, then it is considered a good margin, a smaller margin is a bad margin.

How does SVM work? (1)

- The main objective is to segregate the given dataset in the best possible way.
- The distance between the either nearest points is known as the margin.
- The objective is to select a hyperplane with the maximum possible margin between support vectors in the given dataset

How does SVM work? (2)

- SVM searches for the maximum marginal hyperplane in the following steps,
 - Generate hyperplanes which segregates the classes in the best way
 - 2. Select the right hyperplane with the maximum segregation from the either nearest data points as shown in the right-hand side figure.



Dealing with non-linear and inseparable planes

- SVM uses a kernel trick to transform the input space to a higher dimensional space as shown on the right.
- The data points are plotted on the x-axis and z-axis (Z is the squared sum of both x and y: z=x^2+y^2). Now you can easily segregate these points using linear separation.

