libSVM

LING572 Advanced Statistical Methods for NLP February 28, 2019

Documentation

- http://www.csie.ntu.edu.tw/~cjlin/libsvm/
- The libSVM directory on Patas:

/NLP_TOOLS/ml_tools/svm/libsvm/latest/

- README
- FAQ.html
- svm-train, svm-predict, etc.
- More info:
 - A practical guide to support vector classification
 - LIBSVM: a library for support vector machines

Steps for using libSVM

 Define features in the input space (if using one of the pre-defined kernel functions)

Scale the data before training/test

Choose a kernel function

Tune parameters using cross-validation

Main commands

svm-scale: scaling the data

svm-train: training

svm-predict: decoding

Scaling the data

 To avoid features with larger variance dominating those with smaller variance.

- Scale each feature to the range [-1,+1] or [0,1].
 - [0,1] is faster than [-1,1]

svm-scale

 svm-scale -I -1 -u 1 -s range_file training_data > training_data.scale

svm-scale -r range_file test_data > test_data.scale

Scale feature values to [-1, 1] or [0,1]

No need to scale the data for Hw8.

svm-train

svm-train [options] training_data model_file

Options:

-t [0-3]: kernel type

-g gamma: used in polynomial, RBF, sigmoid

-d degree: used in polynomial

-r coef0: used in polynomial, sigmoid

Type "svm-train" to see options

Kernel functions

-t kernel_type : set type of kernel function (default 2)

0: linear: u'*v

1: polynomial: (gamma*u'*v + coef0)^degree

2: RBF: $\exp(-\text{gamma*}|u-v|^2)$

3: sigmoid: tanh(gamma*u'*v + coef0)

svm-predict

svm-predict test_data model_file output_file

 svm-predict produces only the system prediction in output_file.

 You will implement your own decoder in Hw8.

The format of training/test data

 Sparse format: no need to include features with value zero.

• Mallet format:

```
truelabel f1: v1 f2: v2 .....
```

libSVM format:

```
truelabel_idx feat_idx1:v1 feat_idx2:v2 ....
```

When there are two classes

The format of the model file

```
svm_type c_svc
kernel_type rbf
gamma 0.5
nr_class 2
total_sv 535
rho 0.281122
label 01
nr_sv 272 263
```

This is weight for the support vector, which is equal to $\alpha_i y_i$.

SV

0.98836

0:1 1:1 2:1 3:1 4:1 5:1 ...

This is a support vector with the format f1:v1 f2:v2 ...

Classifying an instance x

$$f(x) = \sum_{i} \alpha_{i} y_{i} K(x_{i}, x) - \rho$$
$$= \sum_{i} weight_{i} K(x_{i}, x) - \rho$$

where y_i (i.e., x_i 's label) is +1 (" c_0 ") or -1 (" c_1 ").

if f(x) > 0then label it with c_0 else label it with c_1

Notation differences

	In SVM paper	In libSVM
Model	$x_i,y_i,lpha_i$	$weight_i, x_i$
	b	ho
Prediction	$\sum_{i} \alpha_i y_i K(x_i, x) + b$	$\sum_{i} weight_i K(x_i, x) - \rho$
Representing y_i in	+1	0
training/test/output	-1	1

System output of sympredict

```
\#\# c_0
\#\# c_1
```

Additional slides

When there are C classes

Handling a multi-class task

All-pair

- Build a classifier for every (c_m, c_n) pairs
 - There are C(C-1)/2 classifiers
- The classifiers are stored in a compact format.

The format of the model file (when there are C>2 classes)

```
svm_type c_svc
kernel_type rbf
gamma 0.5
nr_class 3
total sv 2698
rho -0.0111642 -0.00216906 0.00951624
label 0 1 2
nr_sv 900 898 900
SV
0.98836 0.9975 0:1 1:1 2:1 3:1 4:1 5:1 ...
```

The rho array

It contains C(C-1)/2 elements, one per classifier

```
0 vs. 1, 0 vs. 2, ..., 0 vs. C-1,
1 vs. 2, 1 vs. 3, ..., 1 vs. C-1
2 vs. 3, ..., 2 vs. C-1
...
```

C-2 vs. C-1

The format of the SV line

Each line includes C-1 weights (i.e., y_i α_i) followed by the vector.

```
w1 w2 ... w<sub>c-1</sub> f1:v1 f2:v2 ....
```

Suppose the current vector belongs to the i-th class, the weights are ordered as follows:

```
0 vs. i 1 vs. i 2 vs i .... i-1 vs i i vs. i+1 i vs i+2 i vs i+3 .... i vs C-1
```

Ex1: i=0

0 vs. 1, 0 vs. 2, 0 vs. 3,, 0 vs. C-1

Ex2: i=4

0 vs 4, 1 vs 4, 2 vs. 4, 3 vs. 4, 4 vs. 5, 4 vs. 6,

Classifying an instance x

win[m]=0 for every class m

For each classifier for (m,n)

$$f(x) = \sum_{i} \alpha_{i} y_{i} K(x_{i}, x) - \rho$$
$$= \sum_{i} weight_{i} K(x_{i}, x) - \rho$$

where x_i is a training instance with label c_m or c_n .

if
$$f(x) > 0$$

then $win[m]++$
else $win[n]++$

 $sysLabel = arg \ max_m \ win[m]$

To classify x with a m-vs-n classifier (m < n): ρ is stored at what position? For each x_i belonging to c_m ## 0 vs. m, 1 vs. m, ..., m-1 vs. m, ## m vs. m+1, m vs. m+2, ..., m vs. n, ... the weight for m-vs-n is stored at position n-1 For each x_i belonging to c_n ## 0 vs. n, 1 vs. n, 2 vs. n, ..., m vs. n, ... the weight for m-vs-n is stored at position m