

Support Vector Machines

Sunday, October 28, 2018 1:59 PM

1. SUPPORT VECTOR MACHINE (SVM)

If a data point (x, y) is a support vector, then the corresponding multiplier $\alpha_{x, y}$ must be equal to zero.	False
The margin of the SVM classifier is given by $1/2\ \theta\ ^2$.	False
If the hyperparameter λ in the objective function $\frac{1}{n} \sum_{\text{data}(x, y)} \max\{1 - y(\theta^T x + \theta_0), 0\} + \frac{\lambda}{2} \ \theta\ ^2$ decreases, then the margin of the classifier increases.	False
The SVM without slack variables applies to data that is not linearly separable.	False
Consider the SVM with slack variables, whose training loss is given by $\frac{1}{2} \ \theta\ ^2 + \frac{C}{n} \sum_{(x, y) \in \mathcal{S}_n} \max\{1 - y(\theta^T x + \theta_0), 0\}.$ To increase the margin, one must increase the hyperparameter C .	False
For the SVM with slack variables, if the multiplier $\alpha_{x, y}$ for a data point (x, y) is equal to C , then the point (x, y) must lie on the edge of the margin.	False
For the SVM without slack variables, if a data point (x, y) lies on the edge of the margin, then it must be a support vector.	True
Computing the SVM classifier with slack variables involves solving a convex optimization problem.	True
The size of the margin of the SVM classifier is proportional to $\ \theta\ ^{-1}$.	True

2. Classification of Kernel Functions:

$K(x, x') = x \cdot x'$	Linear
$K(x, x') = (x \cdot x' + 1)^k$	Polynomial

Support Vector Machine (SVM) optimizes what objective function?

\Rightarrow	
---------------	--

mean hinge loss with squared ℓ_2 -norm $\|w\|_2^2 = \sum_{d=1}^D w_d^2$ on weights w