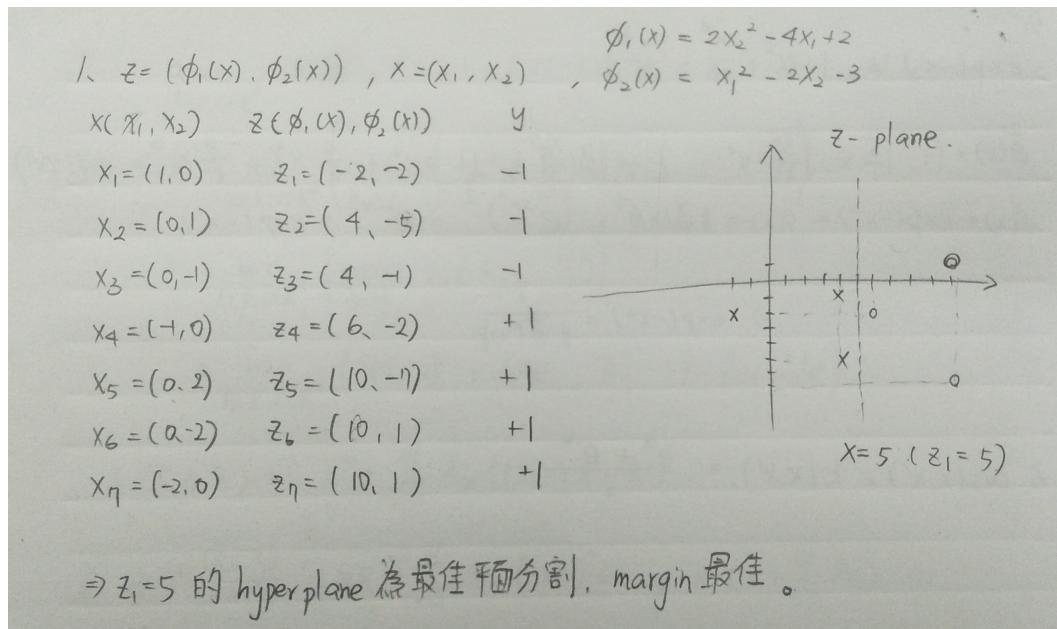


NTUEE, WAN - CYUAN FAN 范萬泉

“no collaborators, with reference”

Homework 1

Problem 1 :**Problem 2 :**

這題general polynomial kernel(L3 p.9)上可以看出來， $\zeta = 1$ ， $\gamma = 1$ ，且為2次kernel，所以我們直接帶入SVM即可求出。

- the optimal $\alpha : (0, 0.59647182, 0.81065085, 0.8887034, 0.20566488, 0.31275439, 0)$
- Support vectors : $((0,1), (0,-1), (-1,0), (0,2), (0,-2))$

```
import numpy as np
x = np.array([[1,0],[0,1],[0,-1],[-1,0],[0,2],[0,-2],[-2,0]])
y = np.array([-1,-1,-1,1,1,1,1])
from sklearn.svm import SVC
clf = SVC(kernel = 'poly' , degree = 2, coef0 = 1, gamma = 1)
clf.fit(x, y)

print(clf.support_)
print("support vectors : ",clf.support_vectors_)
print("Alpha * y: ",clf.dual_coef_)
```

Problem 3 :

由上提的資訊我們可以知道個別support vectors的 alpha值，接著利用(L3 p.5)的公式，我們可以找出 b , w 數值，其相加就是我們的軌跡方程式。

- $b \leftarrow \left(y_s - \sum_{SVindicesn} \alpha_n y_n K(x_n, x_s) \right)$, 計算出 b
- $w \leftarrow \sum_{SVindicesn} \alpha_n y_n K(x_n, x)$, 計算出 w ，再將兩者相加，等於零可以算出方程。

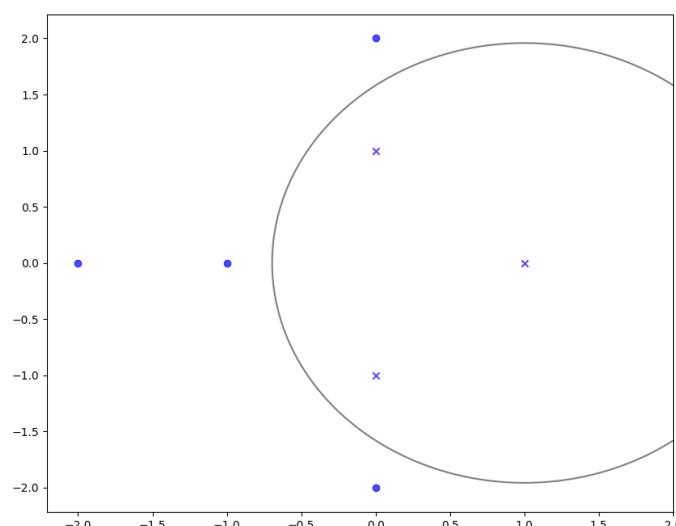
利用python工具，我們找到方程式如下：

$$0.8887x_1^2 + 0.6665544x_2^2 - 1.7774x_1 + 2.22044605 \times 10^{-16}x_2 - 1.66655442 = 0$$

w 部分：我們用np.array() 表示 $x_1^2, x_2^2, x_1, x_2, 1$ 等不同級數。

```
#find b
b = []
for i in clf.support_:
    tmp = 0.
    for j , k in zip(clf.support_,range(0,5)):
        tmp += clf.dual_coef_[0][k] * (1+np.inner(x[j],x[i]))**2.
    b.append(y[i] - tmp)
b = np.array(b)
print("b : ",b)

#find w
w = []
for j , k in zip(clf.support_,range(0,5)):
    ay = clf.dual_coef_[0][k]
    tmp = [ay*x[j][0]**2.,ay*x[j][1]**2.,ay*2*x[j][0],ay*2*x[j][1],ay*1]
    tmp = np.array(tmp)
    w.append(tmp)
w = np.array(w)
w = np.sum(w, axis = 0)
print("w : ",w)
```



Problem 4 :

不會相同，因為在problem 01的轉換 $z_1 = \phi_1(x) = 2x_2^2 - 4x_1 + 2$ 或是 z_2 與我們在 problem 03得到的轉換函式

$$0.8887x_1^2 + 0.6665544x_2^2 - 1.7774x_1 + 2.22044605 \times 10^{-16}x_2 - 1.66655442$$

是不同的空間轉換， z_1 呈現拋物線，而下面方程式橢圓，所以分割圖形不會相等。我們可以將problem 01中， $z_1 = 5$ 方程式轉回x space， $z_1 = \phi_1(x) = 2x_2^2 - 4x_1 + 2 = 5$ 為一條拋物線。

Problem 5 :

5.

$$\exp(-x^2) = 1 - x^2 + \frac{x^4}{2!} - \frac{x^6}{3!} + \dots$$

$$\tilde{\phi}(x) = (1, \sqrt{\frac{2}{1}}x, \sqrt{\frac{2^2}{2!}}x^2, \dots) \rightarrow \|\tilde{\phi}(x)\|^2 = 1 + 2x^2 + \frac{4}{2!}x^4 + \frac{8}{3!}x^6 = \exp(2x^2)$$

$$f(x) = \exp(-x^2) \stackrel{?}{=} g(x) = \|\tilde{\phi}(x)\|^{-1} = (e^{2x^2})^{-\frac{1}{2}} = e^{-x^2} = \exp(-x^2)$$

$$\Rightarrow \exp(-x^2) = \frac{1}{\|\tilde{\phi}(x)\|}$$

Problem 6 :

6. $\cos(x, x') = k(x, x')$, & $k(x_i, x_j) = \cos(x_i, x_j) = k_{ij}$
 根據 Mercer's condition, 若 $\cos(x, x')$ 為合法 kernel.
 滿足 ① symmetric
 則 $\cos(x_1, x_2) = \cos(x_2, x_1)$ 成立。
 ② positive semi-definite.
 則 matrix K 滿足
 $c^T K c \geq 0$ for all $c \in \mathbb{R}^n$ (o. c is all non-zero in \mathbb{R}^n)
 $\therefore \cos \in [-1, 1]$

$$\begin{bmatrix} c_1 & c_2 & \dots & c_N \end{bmatrix} \begin{bmatrix} \cos(x_1, x_1) & \cos(x_1, x_2) & \dots \\ \cos(x_2, x_1) & \ddots & \vdots \\ \vdots & \vdots & \ddots \\ \cos(x_N, x_1) & \cos(x_N, x_2) & \dots & \cos(x_N, x_N) \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \\ \vdots \\ c_N \end{bmatrix}$$

(反例)

$$\begin{bmatrix} 1 & 2 & 3 \end{bmatrix} \begin{bmatrix} 1 & -0.8 & -0.9 \\ -0.8 & 1 & -0.7 \\ -0.9 & -0.7 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} = \begin{bmatrix} 1 \\ -3.3 \\ -0.9 \\ 0.9 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} = -3.3 - 1.8 + 2.1 = -3 \leq 0 \text{ 不合}$$

$\therefore \cos(x, x')$ 不為一個 valid kernel

Problem 7 :

$$\begin{aligned}
 7. \quad & \min_{R \in \mathbb{R}, C \in \mathbb{R}^d} R^2 \quad , \quad \text{s.t. } \|z_n - c\|^2 \leq R^2 \quad n = 1, 2, 3, \dots, N. \\
 \text{SVM} & \equiv \min_{R \in \mathbb{R}, C \in \mathbb{R}^d} \left(\max_{\lambda_n \geq 0} \left(R^2 + \sum_{n=1}^N \lambda_n (\|z_n - c\|^2 - R^2) \right) \right) \\
 & \equiv \min_{R \in \mathbb{R}, C \in \mathbb{R}^d} \left(\max_{\lambda \geq 0} L(R, C, \lambda) \right) \\
 & \equiv \min_{R \in \mathbb{R}, C \in \mathbb{R}^d} \left(\infty \text{ if violate, } R^2 \text{ if feasible} \right) \\
 L(R, C, \lambda) & = R^2 + \sum_{n=1}^N \lambda_n (\|z_n - c\|^2 - R^2)
 \end{aligned}$$

Problem 8 :

$$\begin{aligned}
 8. \quad \text{(P)} \quad & \frac{\partial L(R, C, \lambda)}{\partial R} = 2R + \sum_{n=1}^N \lambda_n (-2R) = 0, \quad R \left(1 - \sum_{n=1}^N \lambda_n \right) = 0 \\
 \text{(D)} \quad & \frac{\partial L(R, C, \lambda)}{\partial c_i} = \sum_{n=1}^N \lambda_n (-2\|z_n - c\|) = 0, \quad \sum_{n=1}^N \lambda_n \|z_n - c\| = 0
 \end{aligned}$$

* KKT condition: (P) (D)

- ① primal feasible: $\|z_n - c\|^2 \leq R^2$
- ② dual feasible: $\lambda_n \geq 0$
- ③ dual-inner optimal: $\sum_{n=1}^N \lambda_n = 1$ (if $R \neq 0$), $\sum_{n=1}^N \lambda_n \|z_n - c\| = 0$
- ④ primal-inner optimal: $\lambda_n (\|z_n - c\|^2 - R^2) = 0$

<proof>

$$\left\| \sum_{n=1}^N \lambda_n z_n - \sum_{n=1}^N \lambda_n c_i \right\| = 0, \quad c_i = \frac{\sum_{n=1}^N \lambda_n z_{n,i}}{\sum_{n=1}^N \lambda_n}$$

$$C = \frac{\sum_{n=1}^N \lambda_n z_n}{\sum_{n=1}^N \lambda_n}$$

Problem 9 :

$$\begin{aligned}
 9. \quad R(1 - \sum_{n=1}^N \lambda_n) = 0 \quad , \quad \sum_{n=1}^N \lambda_n \|z_n - c\| = 0 \quad R^2 = \sum_{n=1}^N \lambda_n R^2 \\
 L(R, C, \lambda) = R^2 + \sum_{n=1}^N \lambda_n (\|z_n - c\|^2 - R^2) \\
 = R^2 + \sum_{n=1}^N \lambda_n \|z_n - c\|^2 - \sum_{n=1}^N \lambda_n R^2 = \sum_{n=1}^N \lambda_n \|z_n - c\|^2 \\
 \max_{\text{all } \lambda_n \geq 0, \sum_{n=1}^N \lambda_n = 1, C = \frac{\sum_{n=1}^N \lambda_n \cdot z_n}{\sum_{n=1}^N \lambda_n}} \sum_{n=1}^N \lambda_n \|z_n - \underbrace{\left(\frac{\sum_{i=1}^N \lambda_i z_i}{\sum_{i=1}^N \lambda_i}\right)}_C\|^2 \\
 = \sum_{n=1}^N \lambda_n \left[\|z_n\|^2 + \|c\|^2 + 2\|z_n - c\|\right] \quad \left(C \sum_{n=1}^N \lambda_n = \sum_{n=1}^N \lambda_n \cdot z_n \right) \\
 = \sum_{n=1}^N \lambda_n \|z_n\|^2 + \sum_{n=1}^N \lambda_n \|c\|^2 + 2 \sum_{n=1}^N \lambda_n \|z_n - c\| \quad \hookrightarrow \sum_{n=1}^N \lambda_n \|c\|^2 = \sum_{n=1}^N \lambda_n \|z_n - c\| \\
 = \sum_{n=1}^N \lambda_n \|z_n\|^2 + 3 \sum_{n=1}^N \lambda_n \|z_n - c\| \\
 = \sum_{n=1}^N \lambda_n \|z_n\|^2 + 3 \sum_{n=1}^N \lambda_n \frac{\sum_{i=1}^N \lambda_i z_i^T z_i}{\sum_{i=1}^N \lambda_i} = \sum_{n=1}^N \lambda_n \|z_n\|^2 + \boxed{\frac{3}{\sum_{i=1}^N \lambda_i}} \sum_{n=1}^N \sum_{m=1}^N \lambda_n \lambda_m z_n^T z_m \\
 \Rightarrow \max_{\lambda_n \geq 0} 3 \sum_{n=1}^N \sum_{m=1}^N \lambda_n \lambda_m z_n^T z_m + \sum_{n=1}^N \lambda_n \|z_n\|^2, \text{ s.t. } \sum_{n=1}^N \lambda_n = 1
 \end{aligned}$$

Problem 10 :

10. $\min_{\lambda} \sum_{n=1}^N \sum_{m=1}^N \lambda_n \cdot \lambda_m Z_n^T Z_m + \sum_{n=1}^N \lambda_n Z_n^T Z_n$. s.t. $\sum_{n=1}^N \lambda_n = 1$

原 QP Solver	using QP(Q, P, A, C)	$\text{① kernel : } K(x, x') = Z^T Z'$ $Q_{n,m} = -6K(x_n, x_m)$ $P_n = -K(x_n, x_n)$
-------------------	----------------------	---

$\cdot f_{n,m} = -6Z_n^T Z_m$ $\cdot p_n = -Z_n^T Z_n$ $\cdot a_i = 1$ $\cdot C_1 = 1, C_2 = 1, C_n = 1$	$\text{② } \lambda \leftarrow QP(Q, P, A, C)$ $\text{③ } c \leftarrow \sum_{n=1}^N \lambda_n \cdot Z_n$ $\text{④ } \because \ Z_n - c\ ^2 \in R^2, \min R^2$ 求出 $\ Z_n - c\ ^2$ 後, R^2 即最小等於 $\ Z_n - c\ ^2$
---	---

Problem 11 :

H. Hard-margin: $\min_{\alpha} \frac{1}{2} \sum_{n=1}^N \sum_{m=1}^N \alpha_n \cdot \alpha_m y_n y_m Z_n^T Z_m - \sum_{n=1}^N \alpha_n$, s.t. $\begin{cases} \sum_{n=1}^N y_n \alpha_n = 0 \\ \alpha_n \geq 0, n=1, 2, \dots, N \end{cases}$

\Rightarrow optimal sol. $\Rightarrow \alpha = \alpha^*$

Soft-margin: $\min_{\alpha} \frac{1}{2} \sum_{n=1}^N \sum_{m=1}^N \alpha_n \cdot \alpha_m y_n y_m Z_n^T Z_m - \sum_{n=1}^N \alpha_n$, s.t. $\begin{cases} \sum_{n=1}^N y_n \alpha_n = 0 \\ \alpha_n \geq 0, n=1, 2, \dots, N \\ \alpha_n \leq C, n=1, 2, \dots, N \end{cases}$

在 Hard-margin SVM 和 Soft-margin SVM 中，
 差別只在 Soft-margin SVM 多了 $\alpha_n \leq C$ 的 upper bound.
 因此若加上條件 $C \geq \max_{1 \leq n \leq N} \alpha_n^*$ ，則在 Hard-margin SVM 才得的
 optimal sol. α^*
 必滿足 α^* 其中任何一項 $\leq \max_{1 \leq n \leq N} \alpha_n^* \leq C$.
 使 Soft-margin SVM 亦成立，故 α^* 亦為 Soft-margin SVM 的
 optimal sol.

Problem 12 :

$$12. \tilde{k}(x, x') = k(x, x') \times p, p > 0.$$

$$\begin{cases} g_{\text{SVM}}(x) = \text{sign} \left(\sum_{\text{SV indices} n} \alpha_n y_n k(x_n, x) + b \right) \\ b = y_s - \sum_{\text{SV in } n} \alpha_n y_n k(x_n, x_s) \end{cases}$$

$$\begin{aligned} g'_{\text{SVM}}(x) &= \text{sign} \left(\sum_{\text{SV in } n} \alpha'_n y_n \tilde{k}(x_n, x) + b' \right) \\ &= \text{sign} \left(\sum_{\text{SV in } n} \alpha'_n y_n p \cdot k(x_n, x) + y_s - \sum_{\text{SV in } n} \alpha'_n y_n p \cdot k(x_n, x_s) \right) \\ &= \text{sign} \left(\sum_{\text{SV in } n} \alpha'_n y_n p \cdot (k(x_n, x) - k(x_n, x_s)) + y_s \right) \quad \text{--- ①} \end{aligned}$$

$$\begin{aligned} g_{\text{SVM}}(x) &= \text{sign} \left(\sum_{\text{SV in } n} \alpha_n y_n k(x_n, x) + y_s - \sum_{\text{SV in } n} \alpha_n y_n k(x_n, x_s) \right) \\ &= \text{sign} \left(\sum_{\text{SV in } n} \alpha_n y_n (k(x_n, x) - k(x_n, x_s)) + y_s \right) \quad \text{--- ②} \end{aligned}$$

在①中，若 $\tilde{c} = \frac{c}{p}$ 則 $c \geq \alpha_n \geq 0 \rightarrow \tilde{c} \geq \frac{\alpha_n}{p} \geq 0$

$$\frac{\alpha_n}{p} = \alpha'_n$$

則 ①

$$g'_{\text{SVM}}(x) = \text{sign} \left(\sum_{\text{SV in } n} \alpha_n y_n (k(x_n, x) - k(x_n, x_s)) + y_s \right) = g_{\text{SVM}}(x)$$

* 檢查 QP solver

(原本)

$$\left(\alpha'_n = \frac{\alpha_n}{p}, \tilde{k}(x, x') = k(x, x') \times p \right)$$

$$\min_{\alpha} \frac{1}{2} \alpha^T Q_D \alpha - \alpha^T \alpha$$

$$\min_{\alpha} \frac{1}{2} \frac{\alpha^T (PQ_D)}{p} \frac{\alpha}{p} - \alpha^T \frac{\alpha}{p}$$

$$\text{s.t. } y^T \alpha = 0$$

$$\text{s.t. } y^T \frac{\alpha}{p} = 0$$

$$\alpha_n \geq 0 \text{ for } 1, 2, \dots, N$$

$$\frac{\alpha_n}{p} \geq 0 \text{ for } 1, 2, \dots, N$$

$$\Rightarrow \min_{\alpha} \frac{1}{p} \left(\frac{1}{2} \alpha^T Q_D \alpha - \alpha^T \alpha \right)$$

$$\text{s.t. } y^T \alpha = 0$$

$$\alpha_n \geq 0 \text{ for } 1, 2, \dots, N$$

(α_n 相同解) 正確

Problem 13 :

我使用sklearn module裡面的SVC，其數學套用如下：

- primal problem:

$$\min_{w,b,\zeta} \frac{1}{2} w^T w + C \sum_{i=1}^n \zeta_i$$

$$\text{subject to } y_i(w^T \phi(x_i) + b) \geq 1 - \zeta_i,$$

$$\zeta_i \geq 0, i = 1, \dots, n$$

- dual problem:

$$\min_{\alpha} \frac{1}{2} \alpha^T Q \alpha - e^T \alpha$$

$$\text{subject to } y^T \alpha = 0$$

$$0 \leq \alpha_i \leq C, i = 1, \dots, n$$

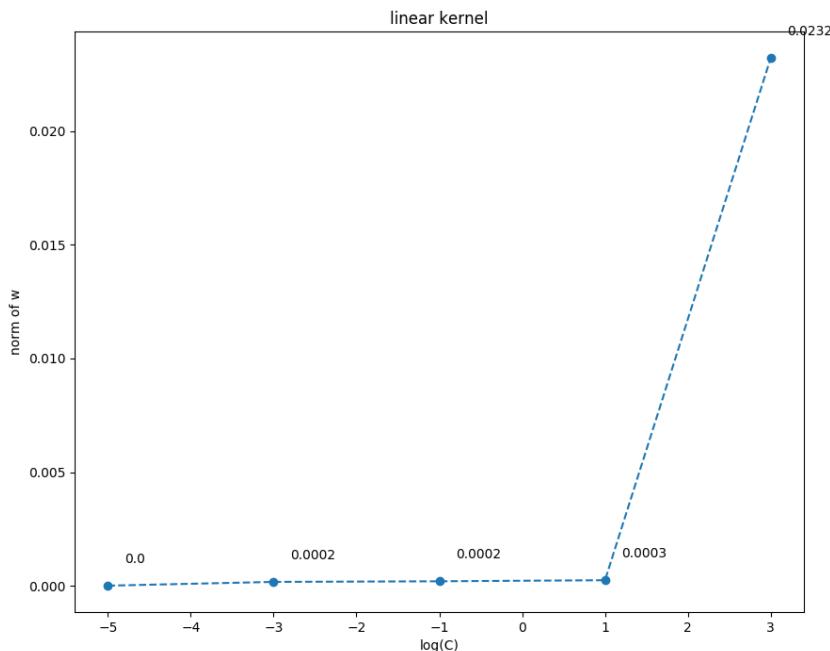
Where e is the vector of all one. $C > 0$ is the upper bound. Q is an n by n positive semidefinite matrix. $Q_{ij} \equiv y_i y_j K(x_i, x_j)$, and $K(x_i, x_j) = \phi(x_i)^T \phi(x_j)$ is the kernel.

Here training vectors are implicitly mapped into a higher (maybe infinite) dimensional space by the function ϕ .

The decision function is:

$$\text{sgn}\left(\sum_{i=1}^n y_i \alpha_i K(x_i, x) + \rho\right)$$

因為數學架構與講義上的一樣，所以我們直接帶入數值做計算，計算到小數點後第四位為止，結果畫成圖片如下：



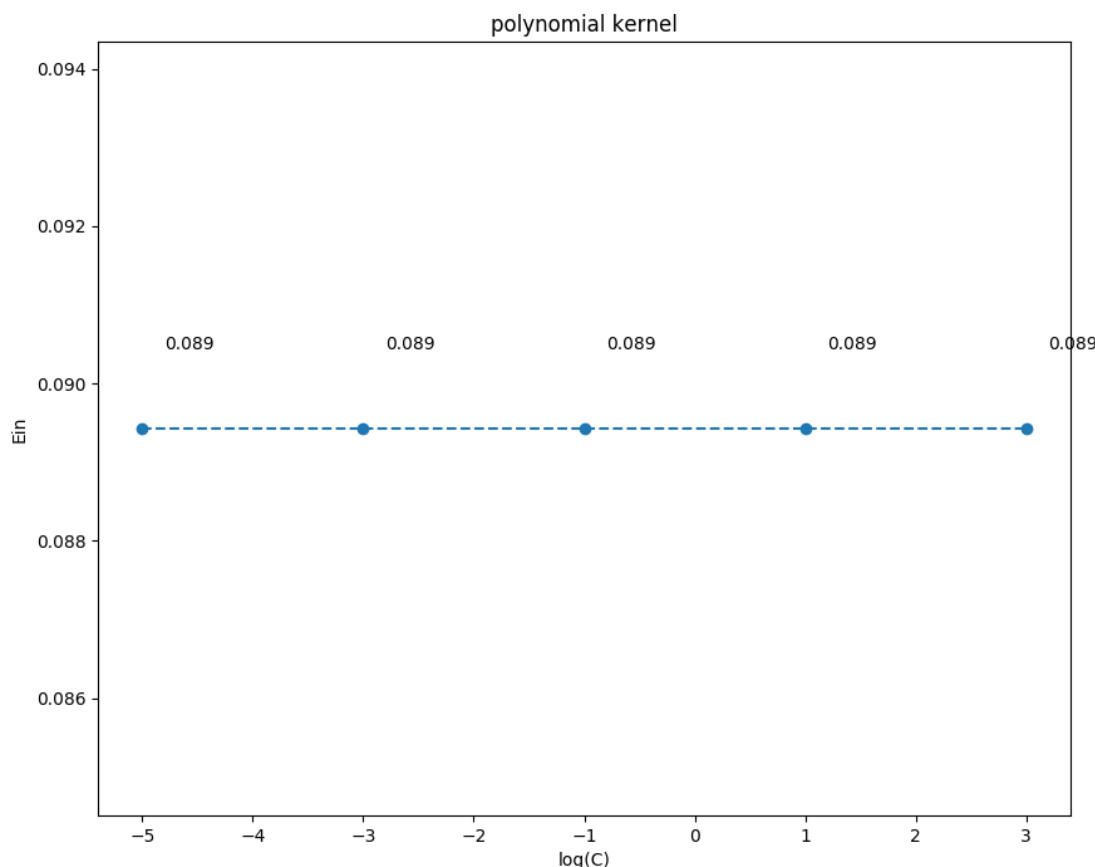
我們發現在提升 c 值之後，因為對於錯誤的容忍度下降，也就是說對錯誤點的處罰權重上升，使得 w 的絕對值也跟著上升。

Problem 14 :

使用與problem 13相同的sklearn module，只是此時我們kernel使用polynomial kernel

。而 $E_{in} = 1 - clf.score(train_{data}[:, 1:], train_{label})$

再將圖形化出如下：



這部分我們發現， $\log c$ 上升在-5到3的範圍中， Ein 並沒有變化，也就是錯誤率是相同的，因此在這段區間裡面，我們調整c對於提升正確率沒有效果。

繼續提升C值有可能可以降低錯誤率。

Problem 15 :

此題的module使用與前幾題一樣的sklearn，kernel改成Gaussian kernel，將參數帶入後，可以求得參數 dual_coef , support vector等，接下來使用以下方式計算“the distance of any free support vector to the hyperplane in the (infinite-dimensional) Z space”。

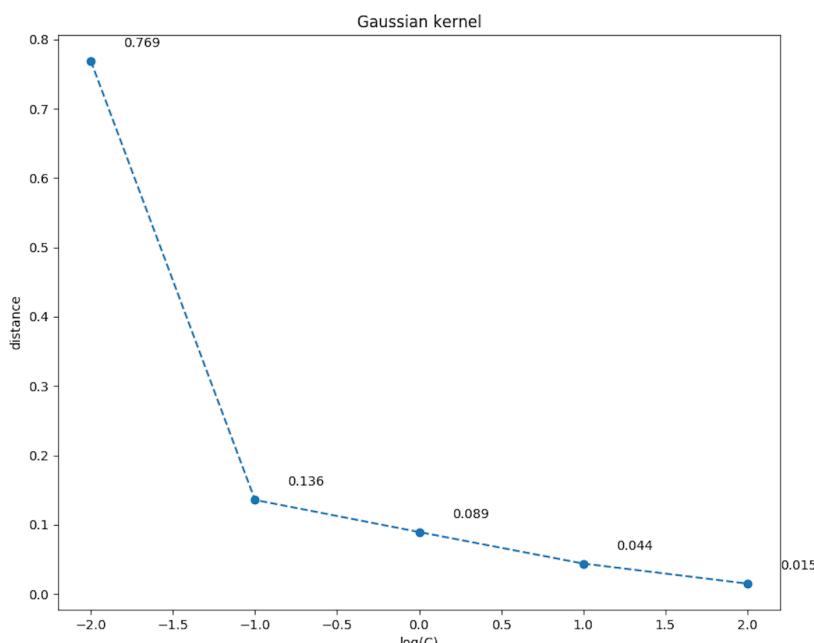
參考講義距離公式： $\frac{1}{\|w\|} |w^T x + b|$, in Z Space $x \leftarrow z$ 。

如果我們挑的是free support vector，則會滿足式子：

$$\alpha_n(1 - y_n(w^T z_n + b)) = 0 \rightarrow (1 - y_n(w^T z_n + b)) = 0 \rightarrow |w^T z_n + b| = 1$$

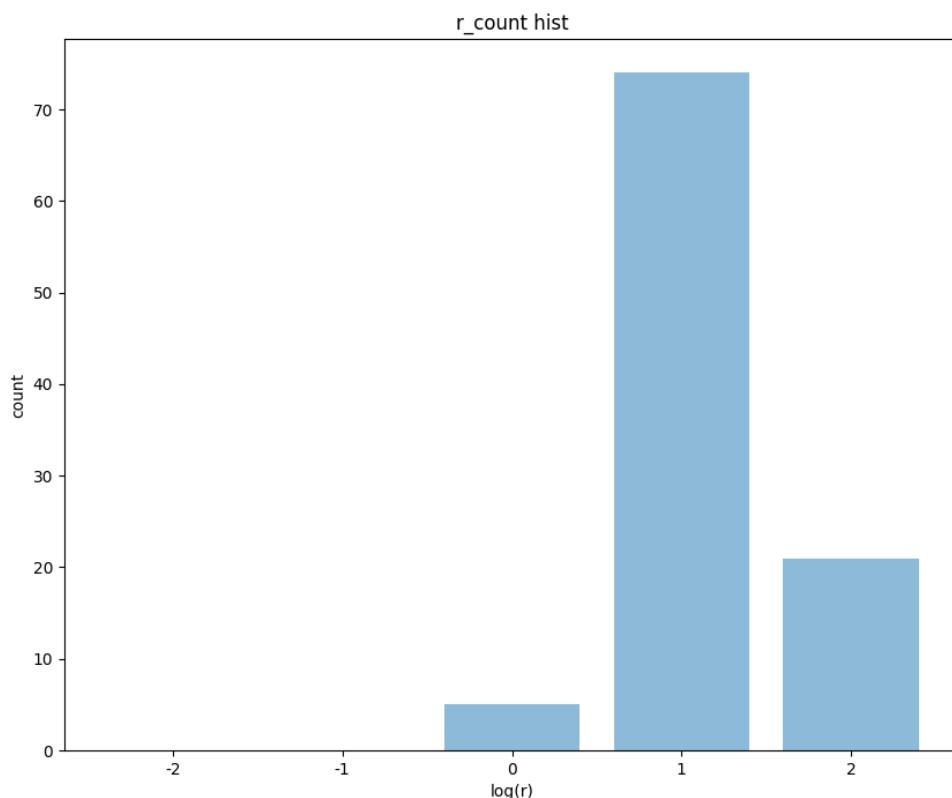
$$\frac{1}{\|w\|} |w^T x + b| = \frac{1}{\|w\|}$$

因此 $\text{distance} = \frac{1}{\|w\|}$ 。求出後，畫以下圖形：我們會發現所有c值對應的distance會隨c上升而下降，表示margin的大小越來越小，事實上，當我們將c調大時，對於犯錯時的加成會更大，也就是模型會更複雜更貼合support vector。



Problem 16:

在切training data與validation data時，我們使用“from sklearn.model_selection import train_test_split”切割，切割後，帶入與problem 15一樣的module計算SVM數值，重複100次檢驗 γ 值對應到的錯誤率誰最小，我們得到以下hist：



我們可以發現，不同的training data分佈，可能會造成不一樣的 γ 挑選，而大部分的可能分布下， $\gamma = 10$ 的 E_{in} 最小，因此如果要選擇的話，我們會選之當作參數。

Problem 17 :

17. 在 Soft-margin SVM 中, $w_i = \sum_{n=1}^N \alpha_n y_n z_{n,i}$ ($\because \frac{\partial L}{\partial w_i} = 0$)

若 $z_i = \text{constant}$ 時,

$$w_i = z_i \sum_{n=1}^N \alpha_n y_n. \text{ 又因為 } \sum_{n=1}^N \alpha_n y_n = 0 (\because \frac{\partial L}{\partial b} = 0)$$

$$w_i = 0. \text{ 成立。}$$

Problem 18 :

$$18. \tilde{g}_{SVM} = \text{sign} \left(\sum_{svinn} \tilde{\alpha}_n y_n \tilde{K}(x_n, x') + b \right)$$

$$= \text{sign} \left(\sum_{svinn} \tilde{\alpha}_n y_n (k(x_n, x') + q) + b \right)$$

$$= \text{sign} \left(\sum_{svinn} \tilde{\alpha}_n y_n (k(x_n, x') + q) + y_s - \sum_{svinn} \tilde{\alpha}_n y_n (k(x_n, x_s) + q) \right)$$

$$= \text{sign} \left(\sum_{svinn} \tilde{\alpha}_n y_n (k(x_n, x') - k(x_n, x_s)) + y_s \right)$$

若 $\tilde{C} = C$ $0 \leq \alpha_n \leq C = \tilde{C}$ 則 $\tilde{\alpha}_n$ upper bound 與 α_n 相同

檢查 QP solver $\tilde{\alpha}_n, \alpha_n$ 值

$\alpha_n:$

$$\min_{\alpha} \frac{1}{2} \alpha^T Q_p \alpha + q^T \alpha$$

$$\text{s.t. } y^T \alpha = 0$$

$$\alpha_n \geq 0 \text{ for } 1, 2, \dots, N$$

$\tilde{\alpha}_n$

$$\min_{\tilde{\alpha}} \frac{1}{2} \tilde{\alpha}^T (Q_p + qI) \tilde{\alpha} + q^T \tilde{\alpha}$$

$$= \min_{\tilde{\alpha}} \frac{1}{2} \tilde{\alpha}^T Q_p \tilde{\alpha} + q^T \tilde{\alpha} + \frac{1}{2} \tilde{\alpha}^T (q - q^T) \tilde{\alpha}$$

$$\text{s.t. } y^T \tilde{\alpha} = 0$$

$$\tilde{\alpha}_n \geq 0 \text{ for } 1, 2, \dots, N$$

式子不相同，故所求 α 不一定相同， g_{SVM} 不一定相同。

My Code is available on my Github :

“https://github.com/davidhalladay/Computer-vision-project/tree/master/mini_01”

reference:

1. *SVM* , “<https://scikit-learn.org/stable/modules/generated/sklearn.svm.SVC.html>”
2. *Matplotlib.contour* , “https://matplotlib.org/api/_as_gen/matplotlib.pyplot.contour.html”
3. *SVM.math* , “<https://scikit-learn.org/stable/modules/svm.html#svm-kernels>”
4. *SVM parameters details* , “<http://www.stardustsky.net/index.php/post/53.html>”
5. *Train_test_split* , “https://scikit-learn.org/stable/modules/generated/sklearn.model_selection.train_test_split.html”
6. *Meyer’s theorem* , “https://en.wikipedia.org/wiki/Mercer%27s_theorem”
7. *Construct kernel func.* , “<http://mlweb.loria.fr/book/en/constructingkernels.html>”
8. *Standford SVM* , “<http://cs229.stanford.edu/notes/cs229-notes3.pdf>”