

The perceptron and large margin classifiers

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Online learning: The algorithm has to make predictions continuously even when it is learning.

Perceptron algorithm has parameters $\theta \in \mathcal{R}^{n+1}$ (i.e. that means, it has an offset as well, i.e. distance of the decision boundary from origin.). Its hypothesis is,

$$h_\theta(x) = g(\theta^T x)$$

where,

$$g(z) = \begin{cases} 1 & \text{if } z \geq 0 \\ -1 & \text{if } z < 0 \end{cases}$$

. Parameters update: if $h_\theta(x) = y$, then it makes no change to the parameters, otherwise it performs the following update,

$$\theta := \theta + yx$$

1.1 Bound on errors of perceptron algorithm

Let a sequence of examples $(x^{(1)}, y^{(1)}), (x^{(2)}, y^{(2)}), \dots, (x^{(m)}, y^{(m)})$ is given.

Suppose that $\|x^{(i)}\| \leq D$ for all i .

There exist a unit vector u ($\|u\|_2 = 1$) such that $y^{(i)} \cdot (u^T x^{(i)}) \geq \gamma$ for all examples in sequence. i.e. Margin γ which separates all the examples perfectly.

Then, total number of mistakes that the perceptron algorithm makes on this sequence is at most $(D/\gamma)^2$ **Proof.** Whenever there is an error:

$$(x^{(i)})^T \theta^{(k)} y^{(i)} \leq 0$$

Then we have parameter update as follow:

$$\theta^{(k+1)} = \theta^{(k)} + y^{(i)} x^{(i)}$$

Since u gives a perfect decision boundary, with the minimum margin γ .

$$\begin{aligned} (\theta^{(k+1)})^T u &= (\theta^{(k)})^T u + y^{(i)} (x^{(i)})^T u \\ &\geq (\theta^{(k)})^T u + \gamma \end{aligned}$$

By a straightforward induction, we can imply,

$$(\theta^{(k+1)})^T u \geq k\gamma$$

Also we have,

$$\begin{aligned} \|\theta^{(k+1)}\|^2 &= \|\theta^{(k)} + y^{(i)} x^{(i)}\|^2 \\ &= \|\theta^{(k)}\|^2 + \|x^{(i)}\|^2 + 2y^{(i)} (x^{(i)})^T \theta^{(k)} \\ &\leq \|\theta^{(k)}\|^2 + \|x^{(i)}\|^2 \\ &\leq \|\theta^{(k)}\|^2 + D^2 \end{aligned}$$

Note, in the second step listed above, $y^{(i)} (x^{(i)})^T \theta^{(i)} < 0$ because of the error. With inductive argument, we can imply,

$$\left\| \theta^{(k+1)} \right\|^2 \leq kD^2$$

. Hence, we can put together as,

$$\begin{aligned} \sqrt{k}D &\geq \left\| \theta^{(k+1)} \right\| \\ &\geq \left(\theta^{(k+1)} \right)^T u \\ &\geq k\gamma \end{aligned}$$

. Hence max mistakes a perceptron can make is, $k \leq (D/\gamma)^2$