

Report for Sheet 4

Lab Course Machine Learning and Data Analysis

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Implementation comments

In this exercise I implemented support vector machine and plot function of it. There are two type of support vector machines, the first one is trained by SMO algorithm and the second one is with direct solving of quadratic programming.

```
# SVM class with SMO algorithm
smo_svm = svm_smo(kernel, C, kernelparameter)
```

```
# SVM class with quadratic problem
qb_svm=svm_qp(kernel, C, kernelparameter)
```

Both class get $kernel \in \{'gaussian', 'polynomial', 'linear'\}$ and C as a constraint parameter for lagrange multipliers. Both two classes has same kernel function "getkernel(self, X, Y=None)" and predict function "fx(self,X1,X2,Y)". On the other hands SMO class has following functions which QP class does not have.

```
_compute_box_constraints(self, i, j, Y, alpha, C)
_update_parameters(self, E_i, E_j, i, j, K, Y, alpha, b, C)
_compute_updated_b(self, E_i, E_j, i, j, K, Y, alpha_old, alpha_new, b_old, C)
```

With these functions SMO class finds iteratively optimal lagrange multipliers and bias. But QP class solve quadratic programming in the function "fit(self, X, Y)" without functions above. In both classes lagrange multipliers, bias, support vector and labels are saved as object like

```
self.SV= X[alp_idx]
self.y = Y[alp_idx]
```

```
self.alpha = self.alpha[alp_idx]
self.b = np.mean(self.y - self.fx(self.SV,self.SV,self.y)[: ,0])
```

Assignment 3

The formular of the SVM optimization problem and the quadratic programming are given in 8th page of the slide.

Quadratic Programming (QP)

Reminder: The SVM optimization problem

$$\begin{aligned} \max_{\alpha} \quad & \sum_{i=1}^N \alpha_i - \frac{1}{2} \sum_{i,j=1}^N \alpha_i \alpha_j y_i y_j k(x_i, x_j) \\ \text{subject to} \quad & \sum_{i=1}^N \alpha_i y_i = 0 \text{ and } C \geq \alpha_i \geq 0 \text{ for } i = 1 \dots N \end{aligned}$$

Quadratic Programming

$$\begin{aligned} \min_x \quad & \frac{1}{2} x^T P x + q^T x \\ \text{s.t.} \quad & Gx \preceq h \\ & Ax = b \end{aligned}$$

⇒ We can solve the SVM problem with a QP solver.

Felix Brockherde
Support Vector Machines (SVM) and Sequen
25 Jun 2014
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The relation between them:

$$\begin{aligned} \max_{\alpha} \quad & \sum_{i=1}^N \alpha_i - \frac{1}{2} \sum_{i,j=1}^N \alpha_i \alpha_j y_i y_j k(x_i, x_j) \\ = \min_{\alpha} \quad & - \sum_{i=1}^N \alpha_i + \frac{1}{2} \sum_{i,j=1}^N \alpha_i \alpha_j y_i y_j k(x_i, x_j) \end{aligned}$$

$$x = (\alpha_1, \dots, \alpha_N)^T, \quad q = (-1, \dots, -1)^T$$

$$P = Y \odot K, \quad \text{Where } \odot \text{ elementwise multiplication and } Y, K \in \mathbf{R}^{N \times N}$$

$$Y = yy^T, \quad y = (y_1, \dots, y_i)^T \in \{-1, 1\}^N, \quad K = \begin{pmatrix} k(x_1, x_1) & \cdots & k(x_1, x_j) \\ \vdots & \ddots & \vdots \\ k(x_i, x_1) & \cdots & k(x_i, x_j) \end{pmatrix}$$

$$G = \begin{bmatrix} -I \\ I \end{bmatrix}, \quad h = \begin{pmatrix} 0 \\ \vdots \\ 0 \\ C \\ \vdots \\ C \end{pmatrix} \quad \text{Where } I \text{ is identical matrix and } G \in \mathbf{R}^{2N \times N}, \quad h \in \mathbf{R}^{2N}$$

$$A = (y_1, \dots, y_N) \in \mathbf{Z}^{1 \times N}, \quad \forall_{i=0}^N y_i \in \{-1, 1\}, \quad b = [0] \in \mathbf{R}^{1 \times 1}$$

Assignment 4

1. Find parameters C and for a Gaussian kernel

To find parameters C and for a Gaussian kernel I used the cross validation with following parameters

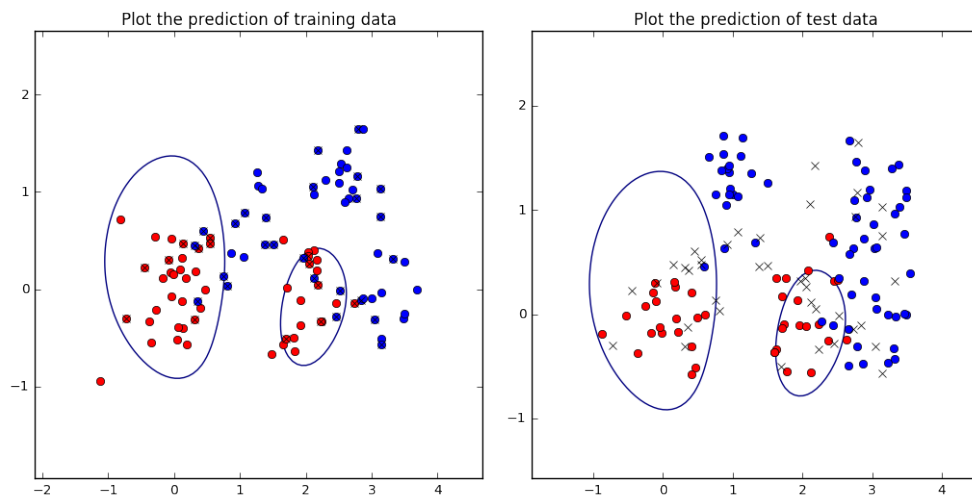
```
para = { 'kernel': ['gaussian'], 'kernelparameter': np.logspace(-2,2,10),
'regularization': np.linspace(1.0,3.0,10)}
```

Then the parameters C and for a Gaussian kernel are

Kernelparameter: 0.599484250319

C: 2.777777777778

After the plot of predictions of training data and test data I found that it classified well and there was no over fitting and no under fitting by training data so that it classified also test data well.

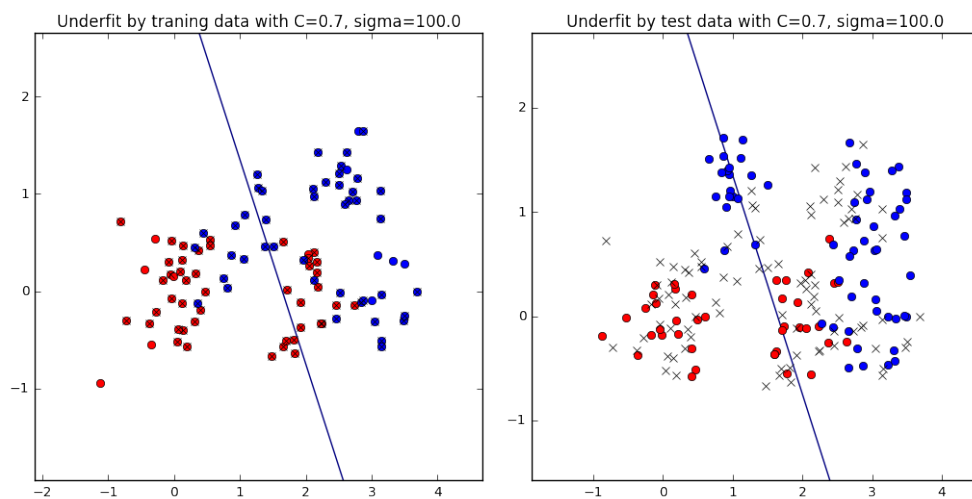


2. Over fitting and under fitting

Which parameter C and σ for a Gaussian kernel overfit and underfit? The parameters which cause underfitting are

Kernelparameter: 100.0
 C : 0.7

and plots are



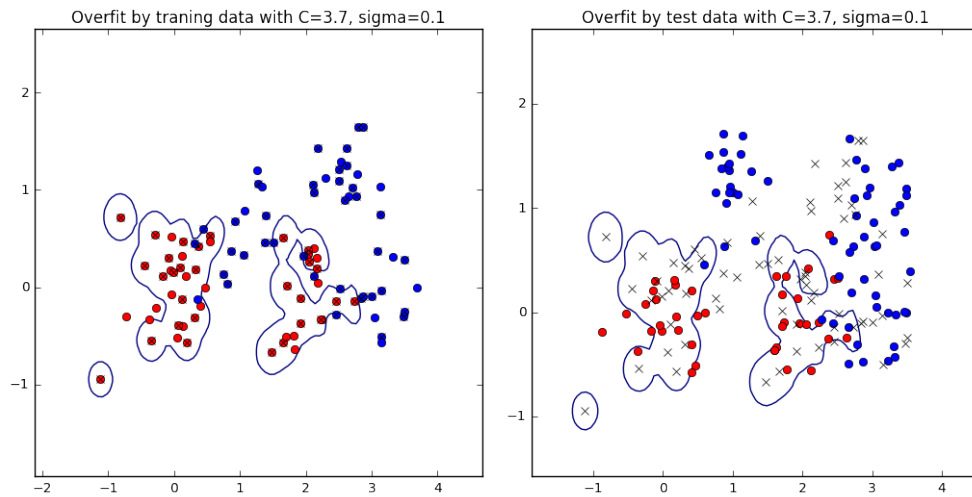
In case of the under fitting the classifier will be a linear.

The parameters which cause overfitting are

Kernelparameter: 0.1

C: 3.7

and plots are



In case of the overfitting there are more than two clusters even we don't need more. When the sigma is higher and C is lower than optimal it tends to underfit, on the other hands the sigma is lower and C is higher than optimal it tends to overfit.

3. ROC curve with different bias

Assignment 5

Assignment 6

Assignment 7