



Supervised Learning

(Introduction to Support Vector Machine)

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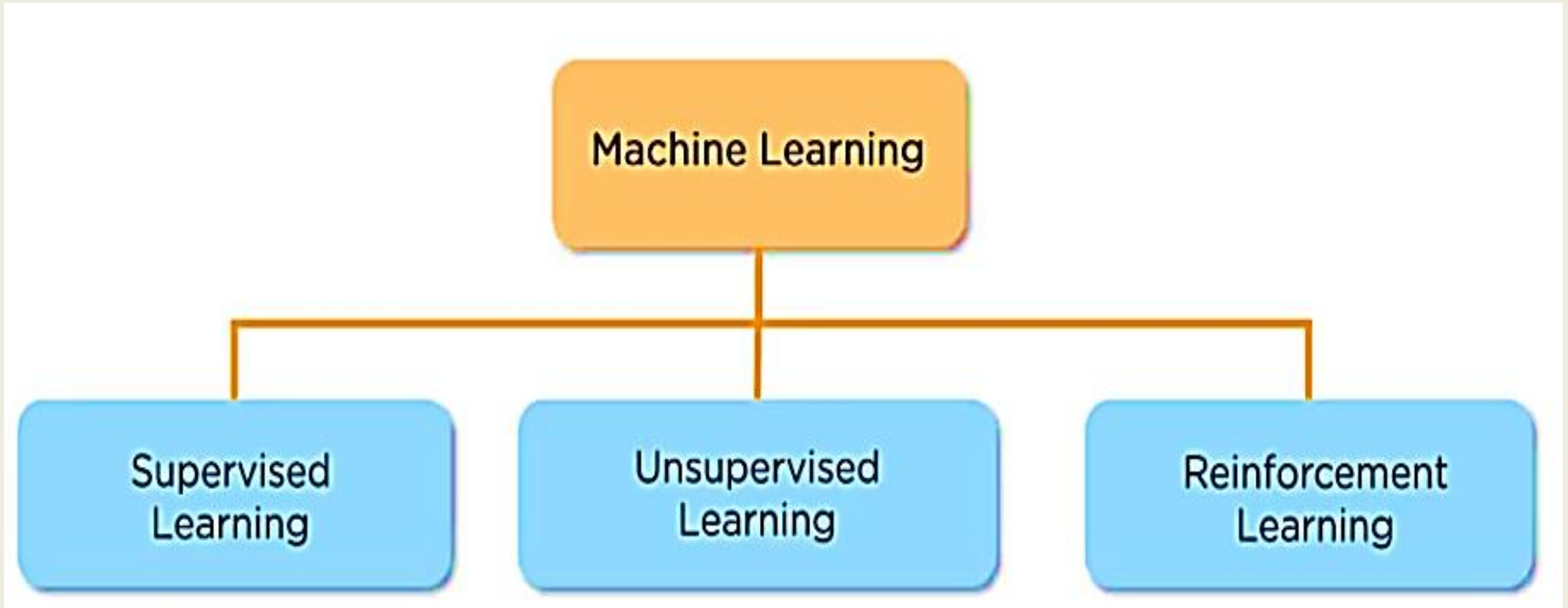
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Points to be discussed

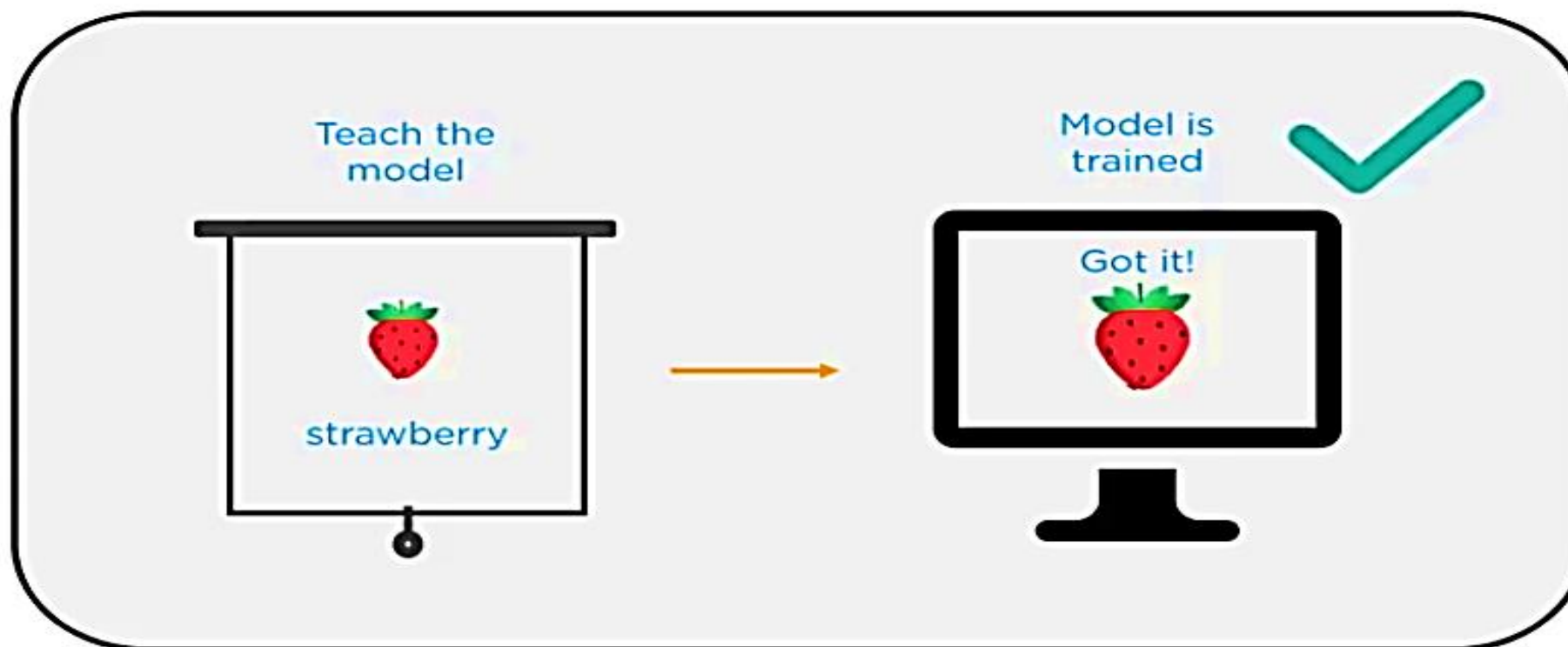
1. Why Support Vector Machine?
2. What is Support Vector Machine?
3. Understanding Support Vector Machine

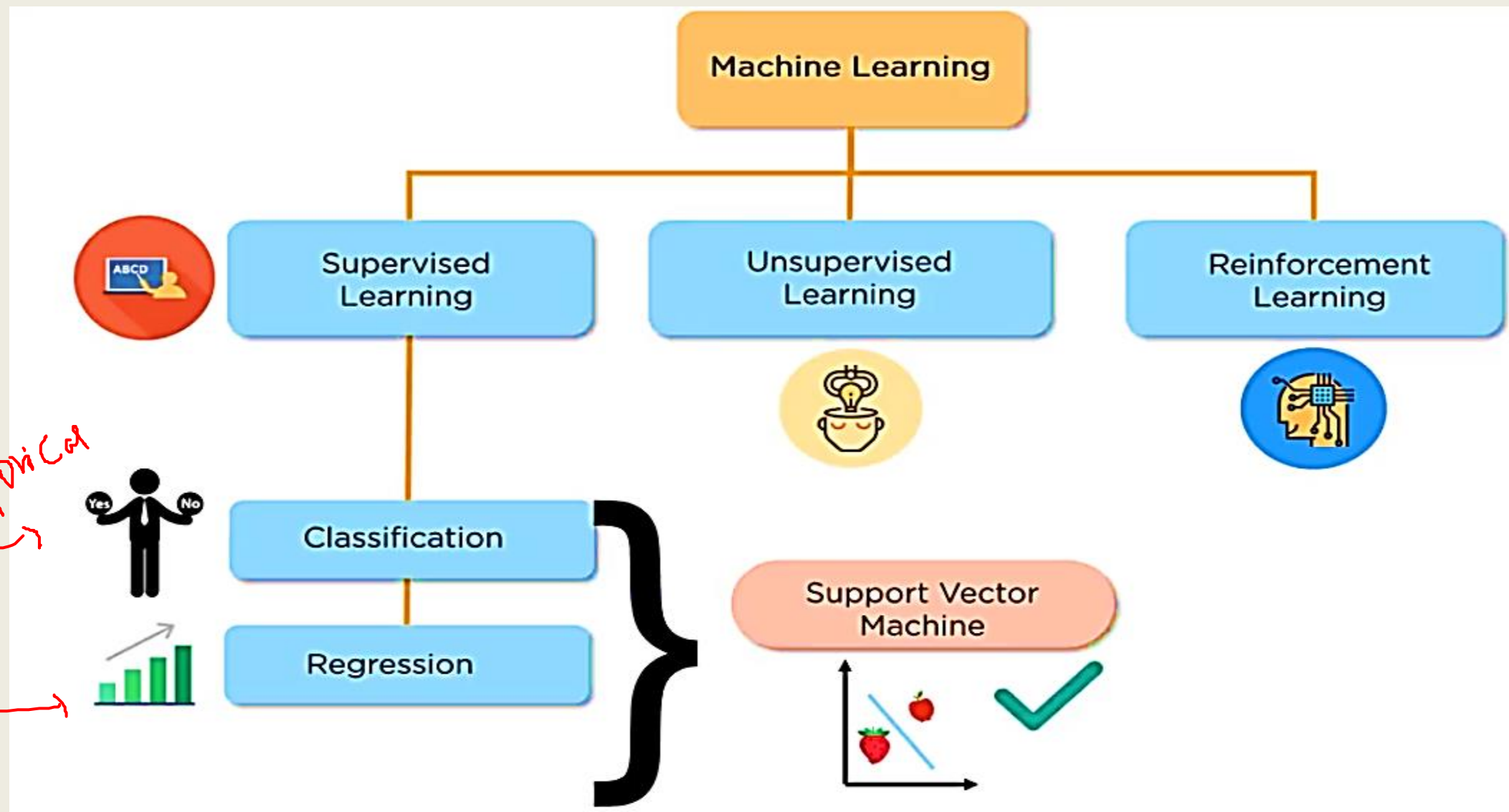
What is Machine Learning?



Supervised Learning

Machine learning model learns from the past input data and makes future prediction as output







Why Support Vector Machine?

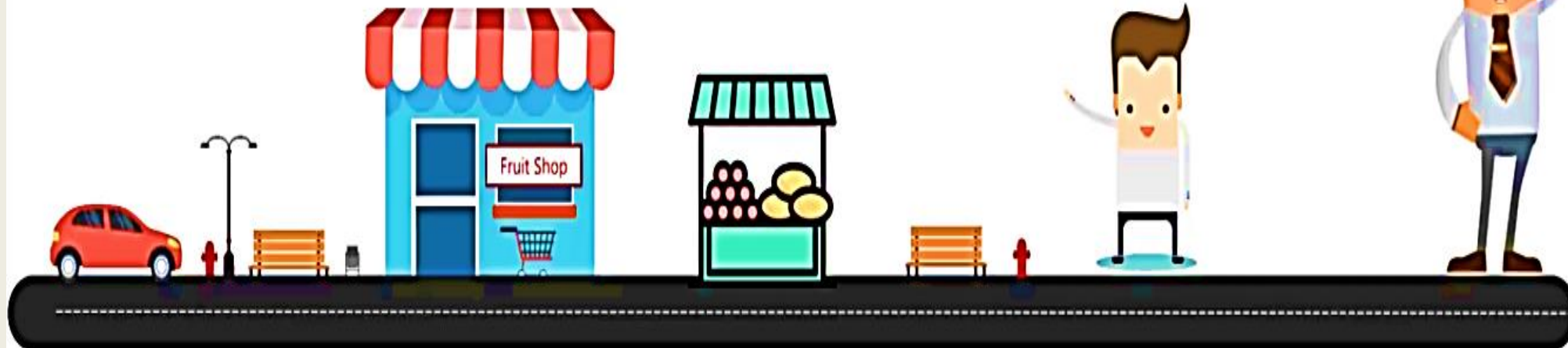
(SVM)

Last week, my son and I
visited a fruit shop



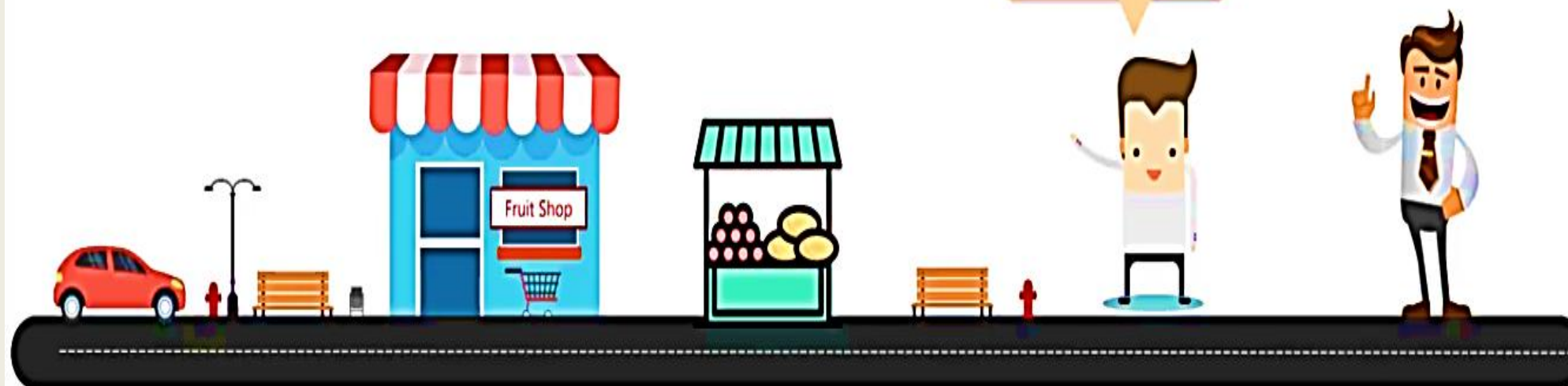
There, he found a
fruit which was similar
to both apple and
strawberry

Dad, is that an apple
or a strawberry?

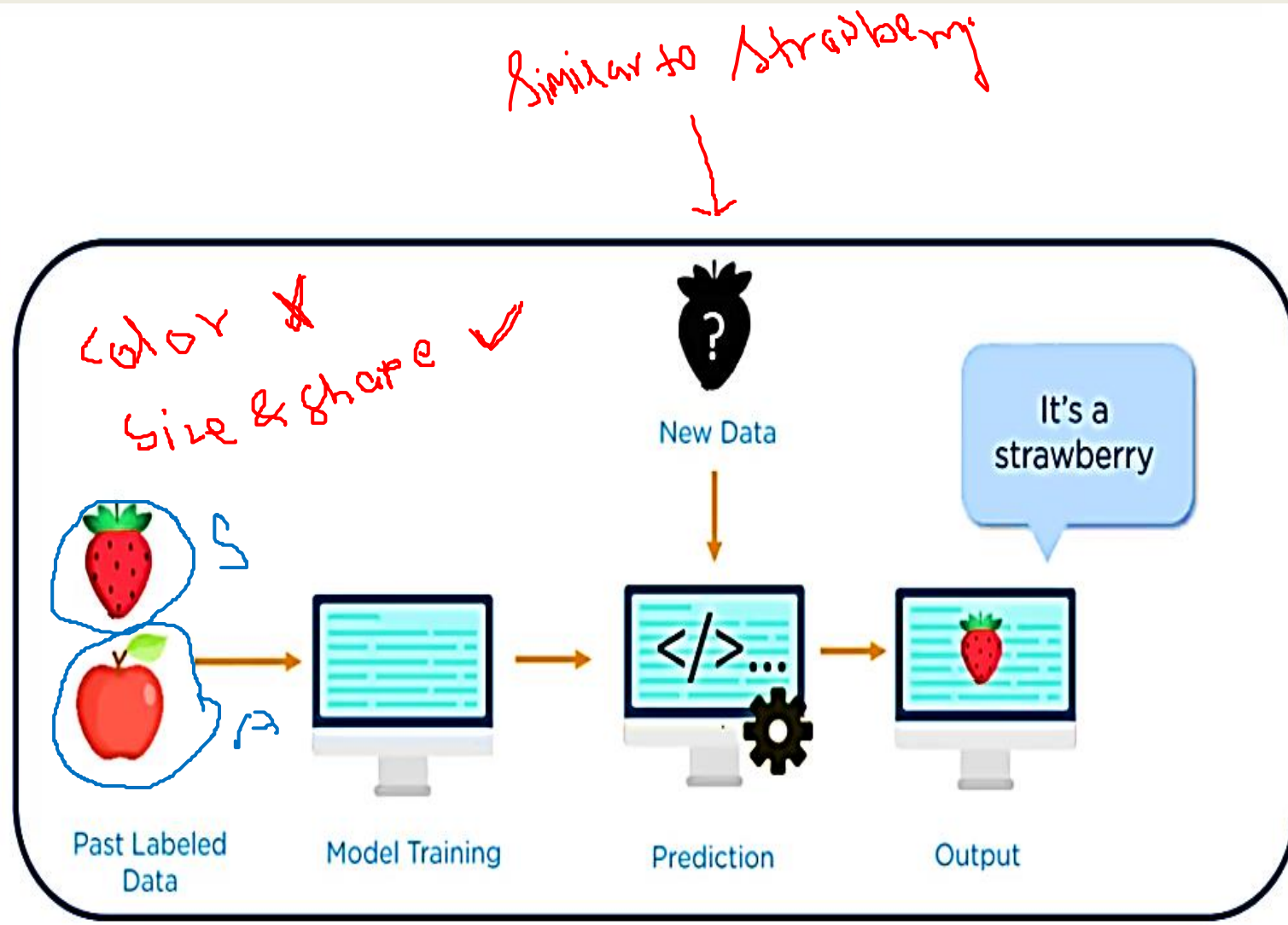


After a couple of
seconds, he could
figure out that it was a
strawberry

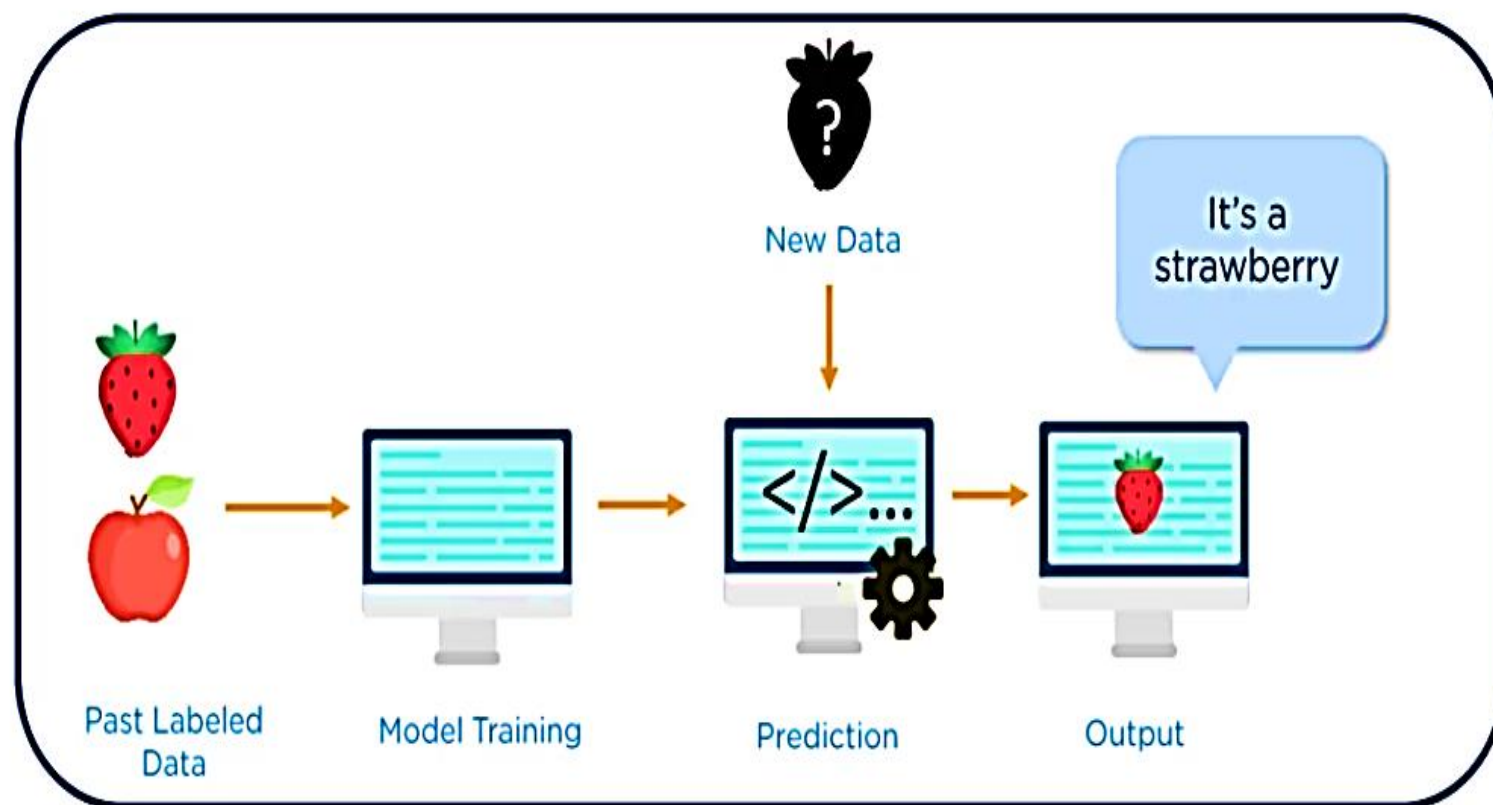
It is a strawberry!



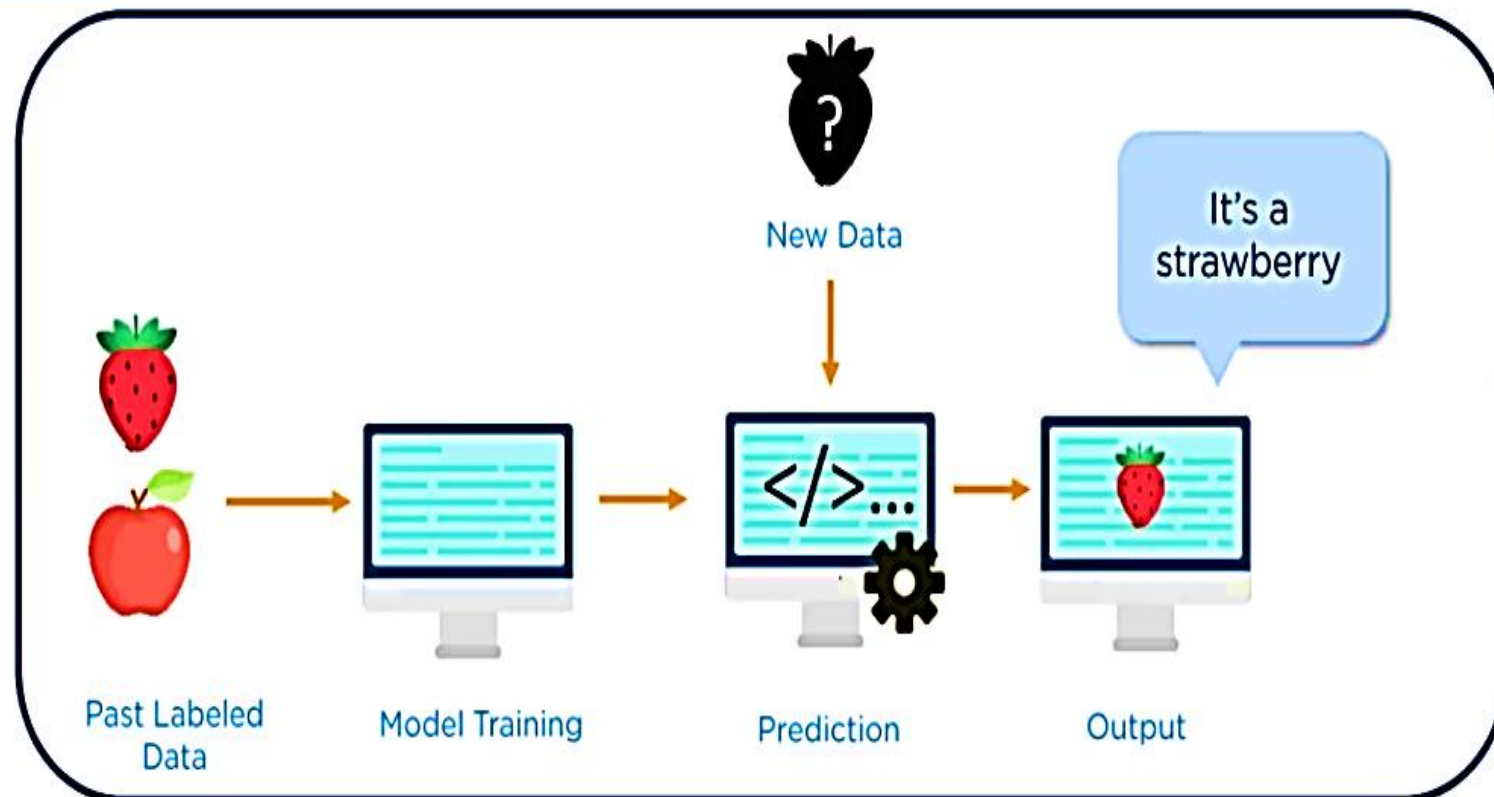
Why not build a model
which can predict an
unknown data??



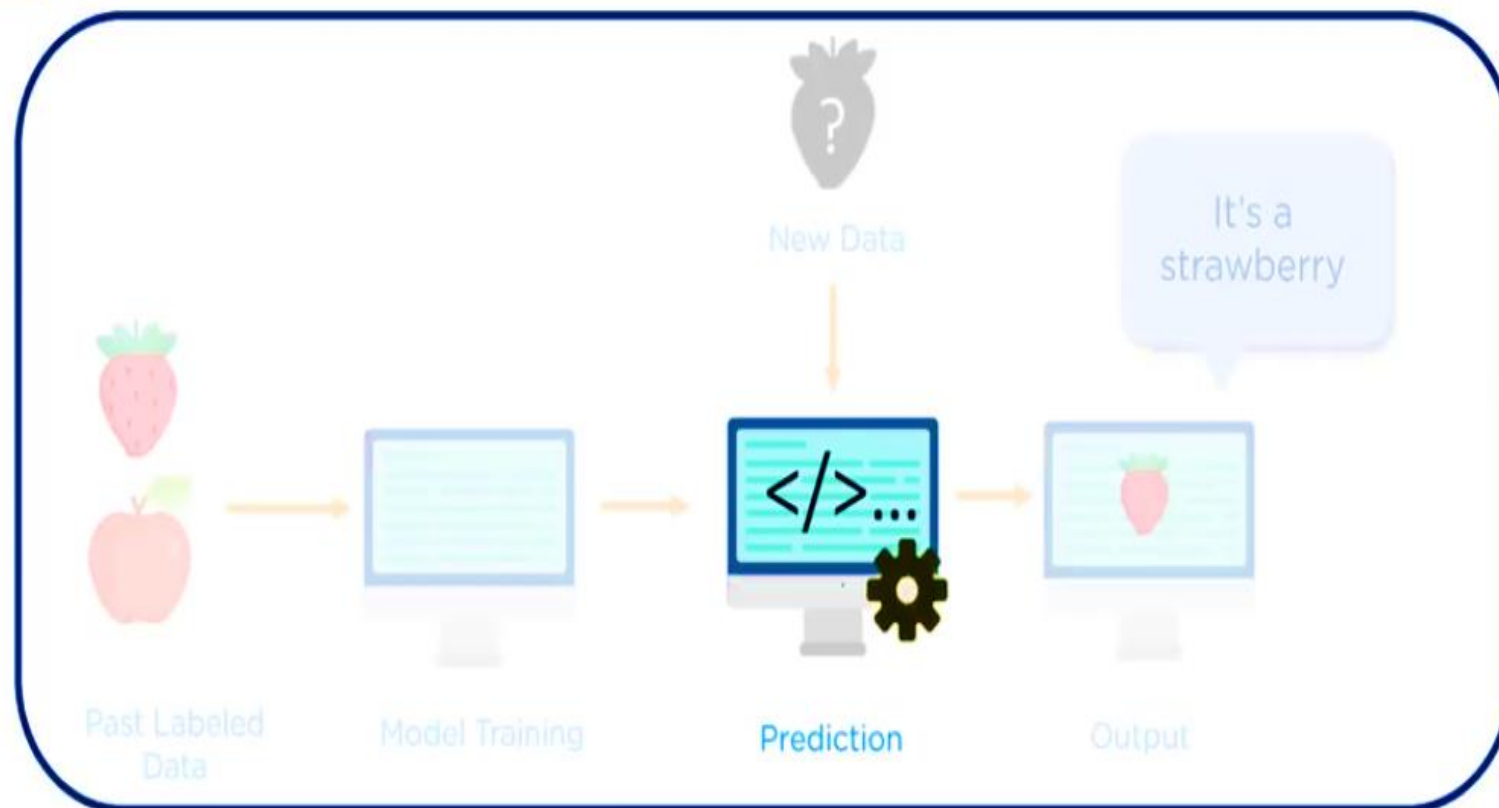
This is Support Vector
Machine

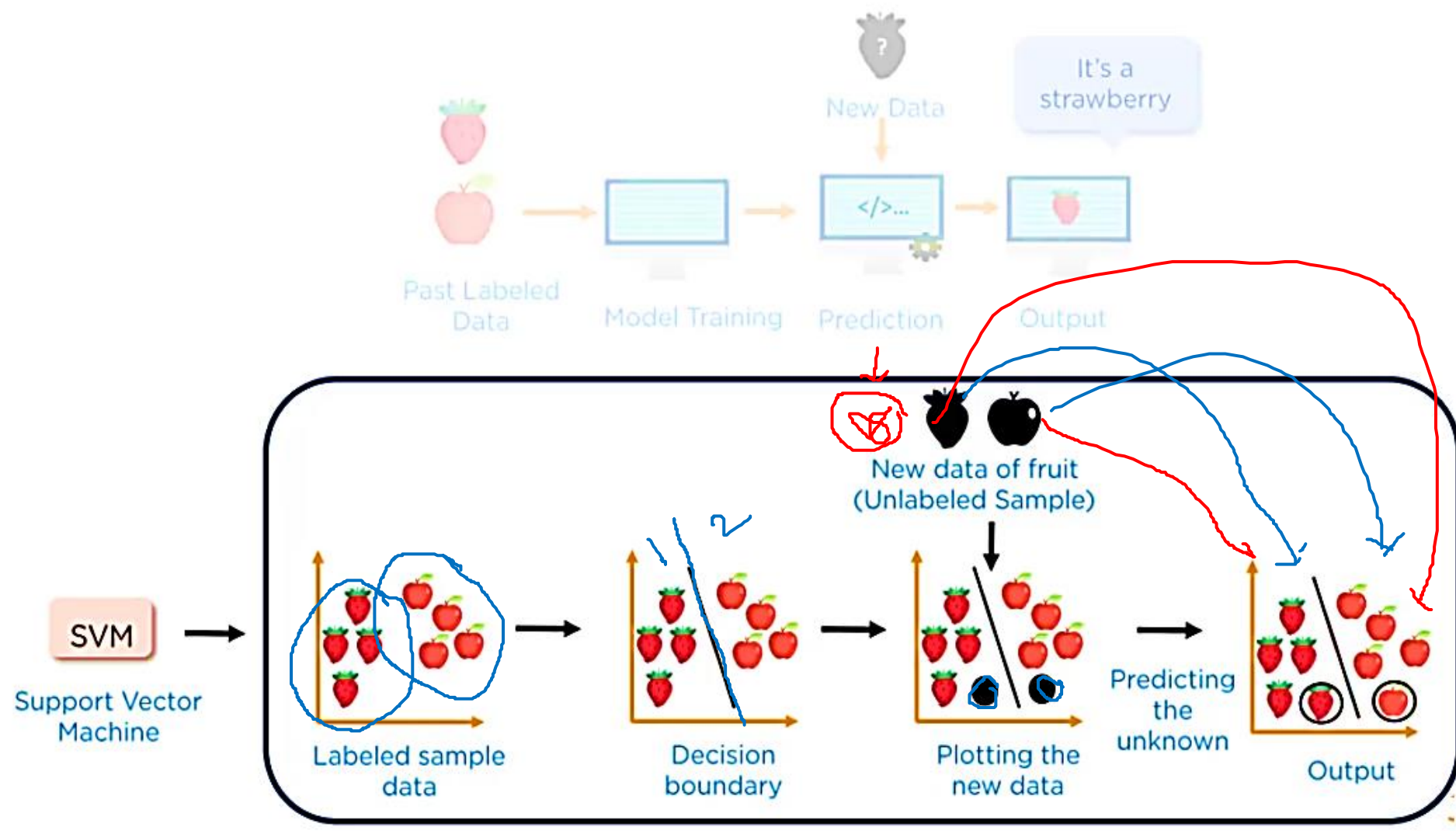


SVM is a supervised learning method that looks at data and sorts it into one of the two categories



But how does the prediction work?







What is Support Vector Machine?

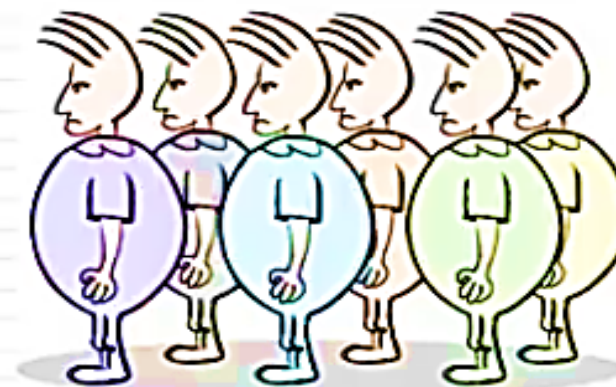
Example

Example

We are given a set of people with different

- Height and
- Weight

features



Sample data set

Female

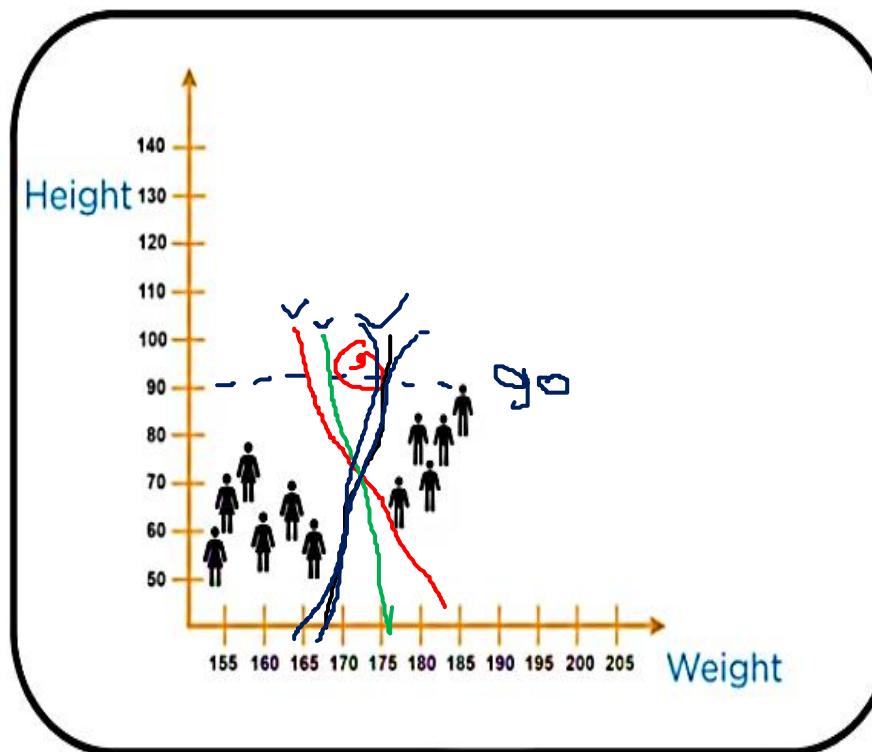
Height	Weight
174	65
174	88
175	75
180	65
185	80

Sample data set

Male

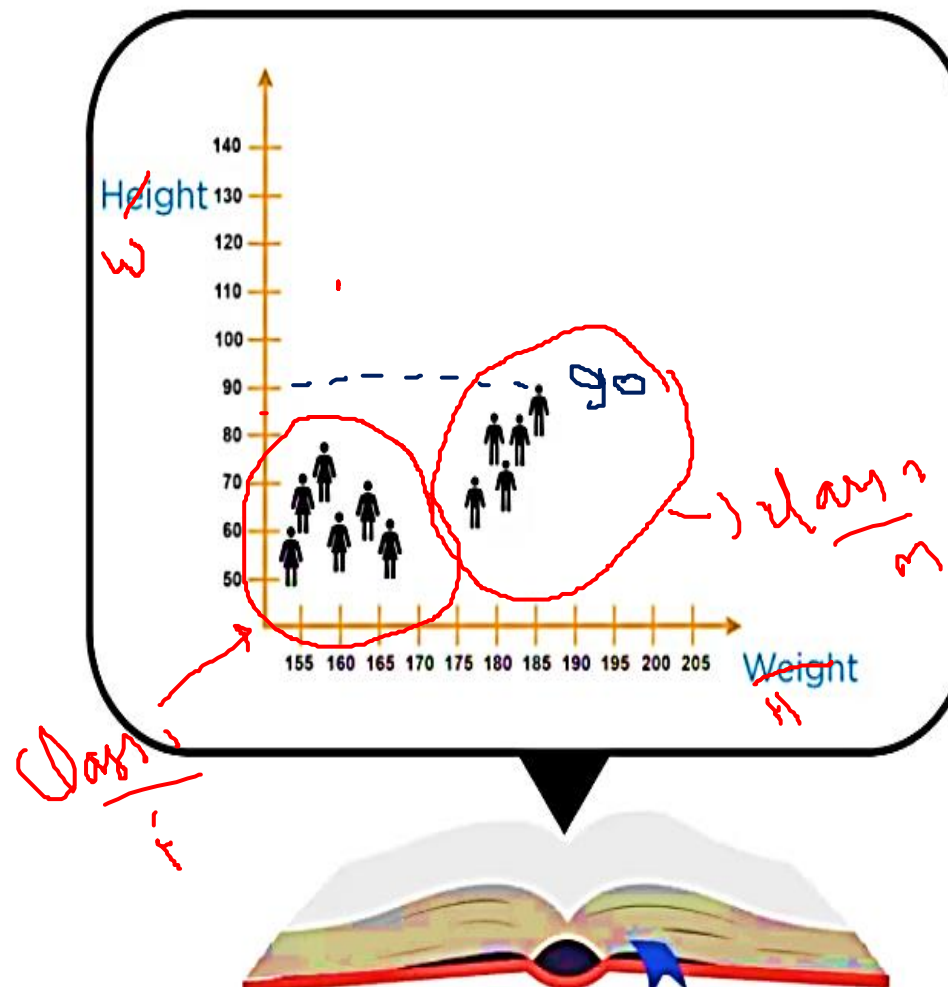
Height	Weight
179	90
180	80
183	80
187	85
182	72

n-link



Let's add a new data point and figure out if it's a male or a female?

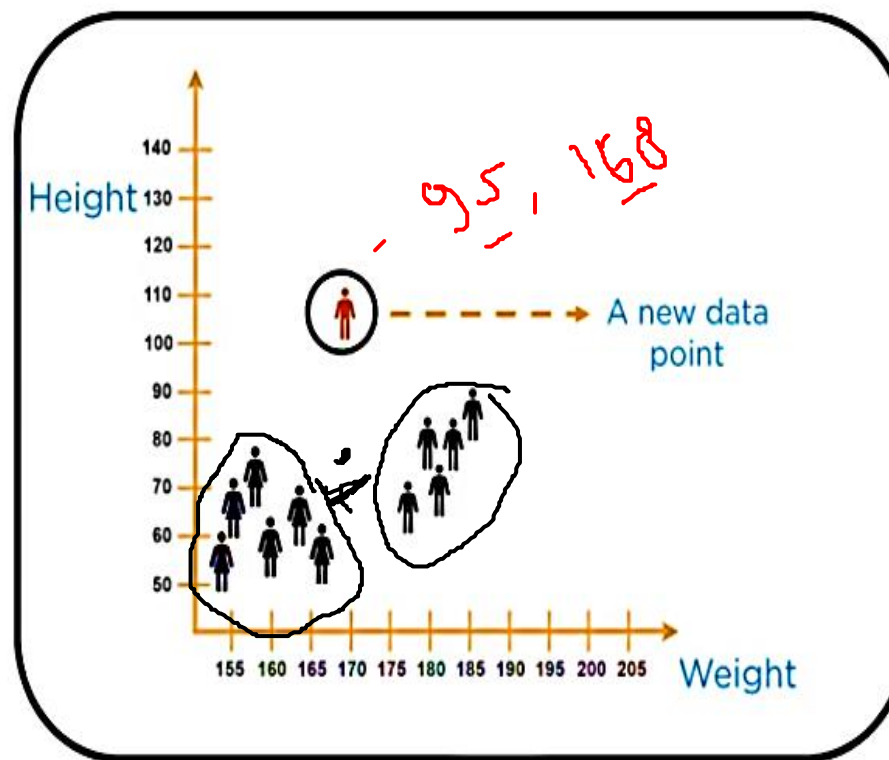




Let's add a new data point and figure out if it's a male or a female?



new line (y=mx+c)



Let's add a new data point and figure out if it's a male or a female?





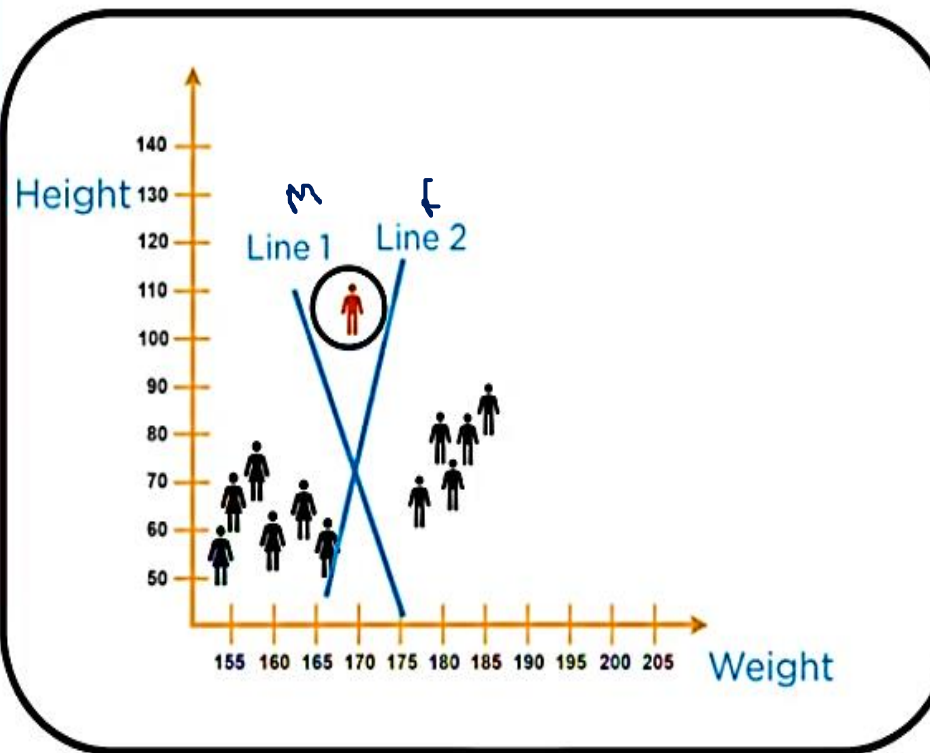
Let's add a new data point and figure out if it's a male or a female?



Sure.. For this task, we need to split our data first



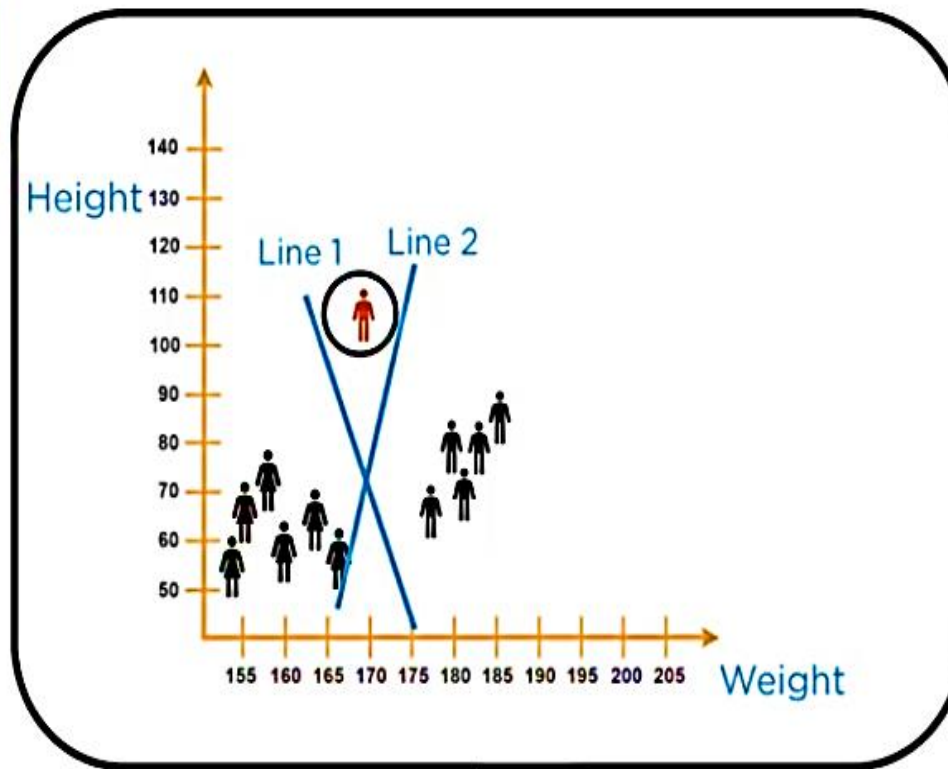
We can split our data by choosing any of these lines



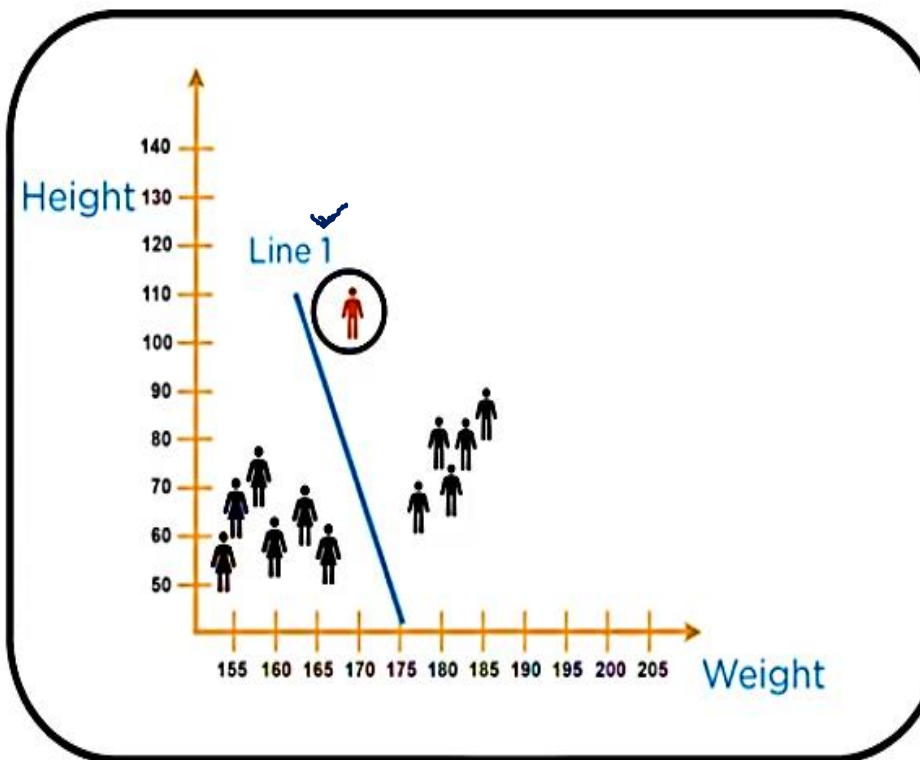
Which is the best line?



But to predict the gender of a new data point we should split the data in the best possible way



Then, I would say this line best splits the data

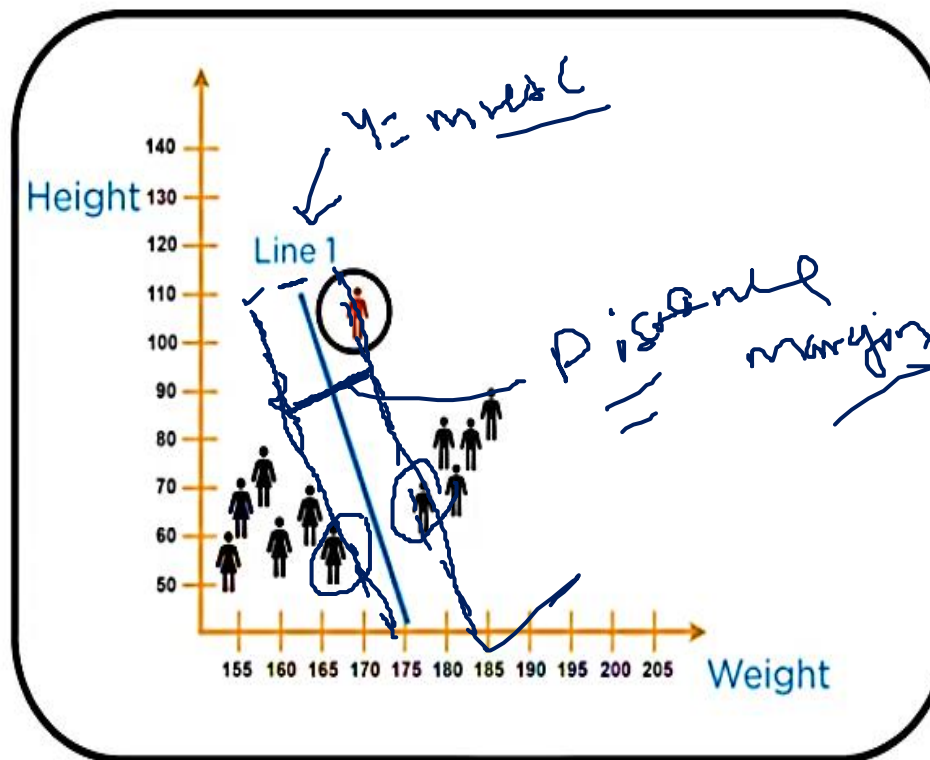


Why do you say it's the best split??



Prove L1

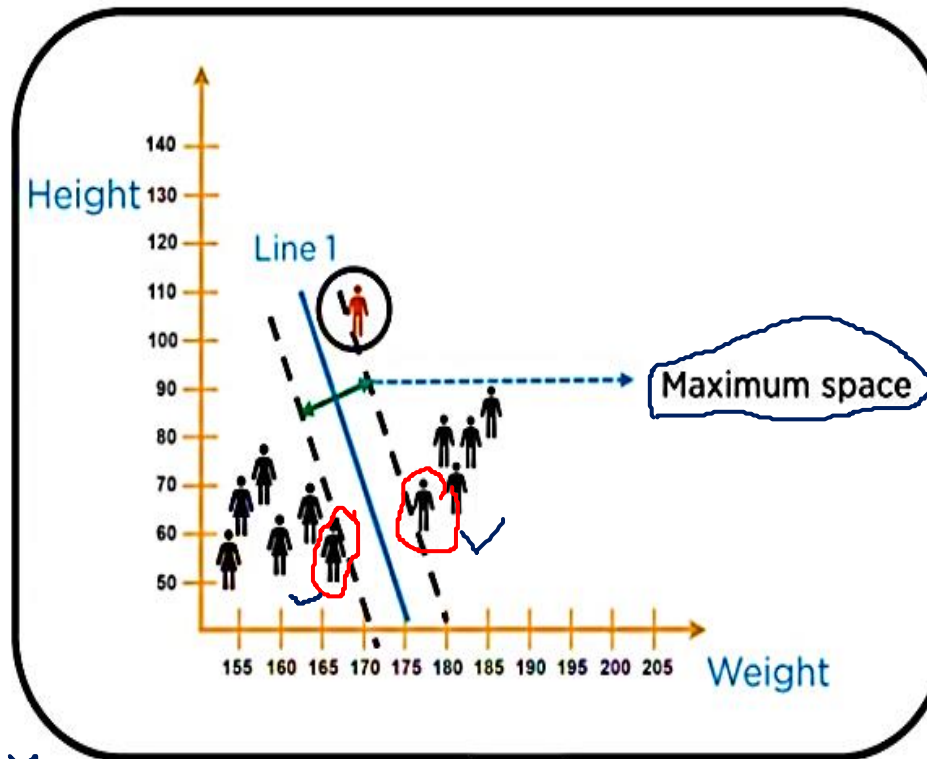
Then, I would say this line best splits the data



Why do you say it's the best split??



This line has the maximum space that separates the two classes



Why do you say it's the best split??

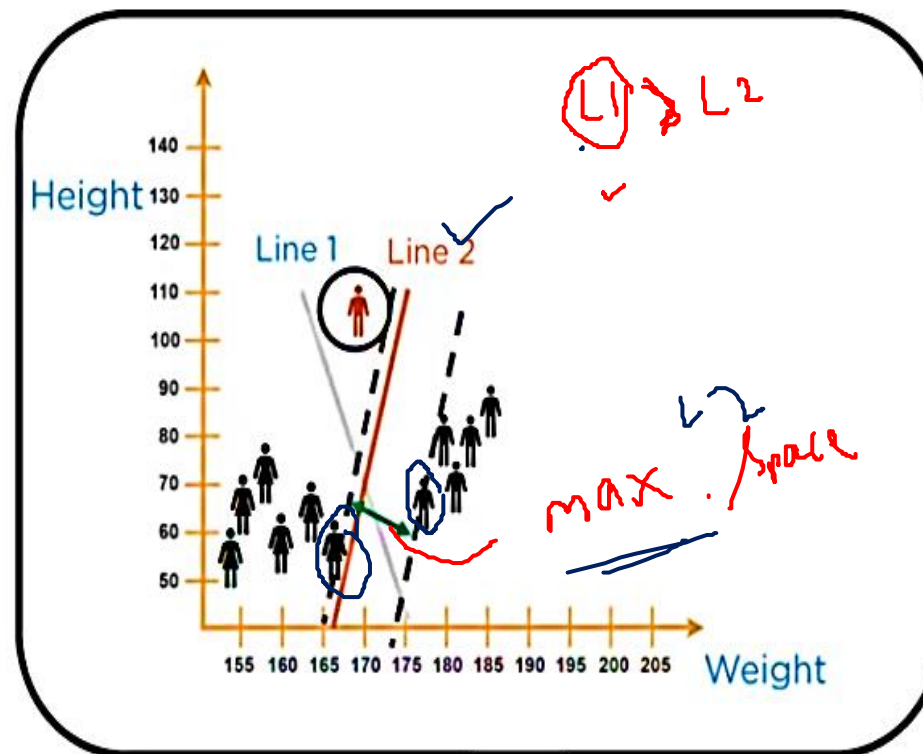


These data points are the closest to line 1.



ms $L_1 > L_2$

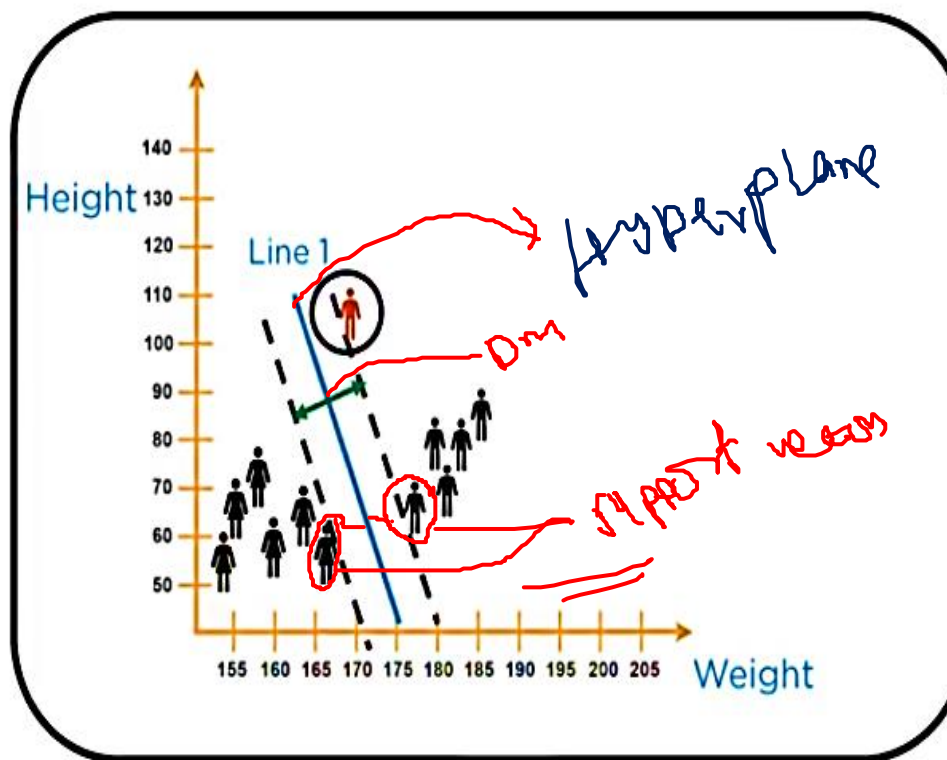
While the other line
doesn't have the
maximum space that
separates the two
classes



Why do you say
it's the best
split??



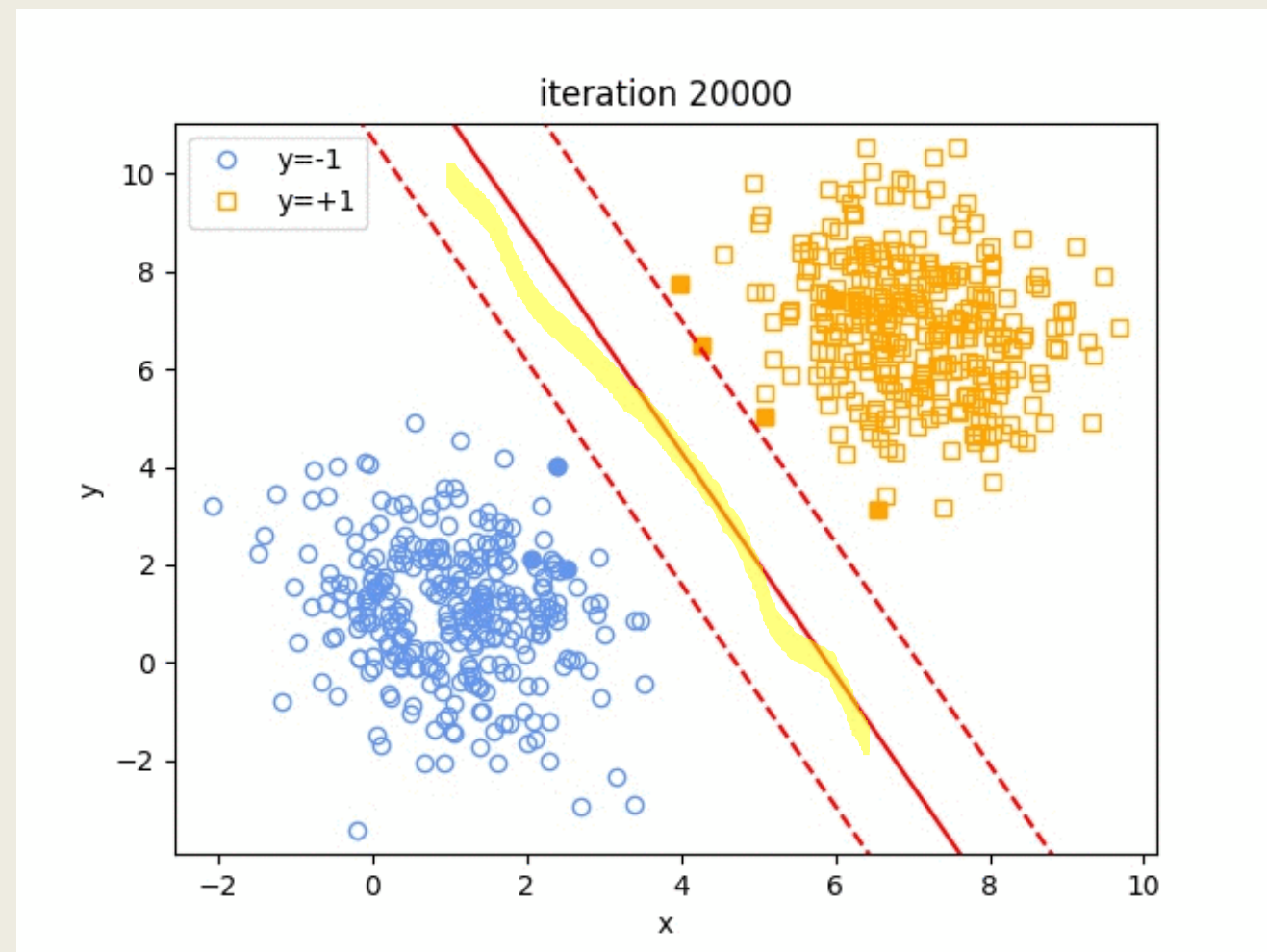
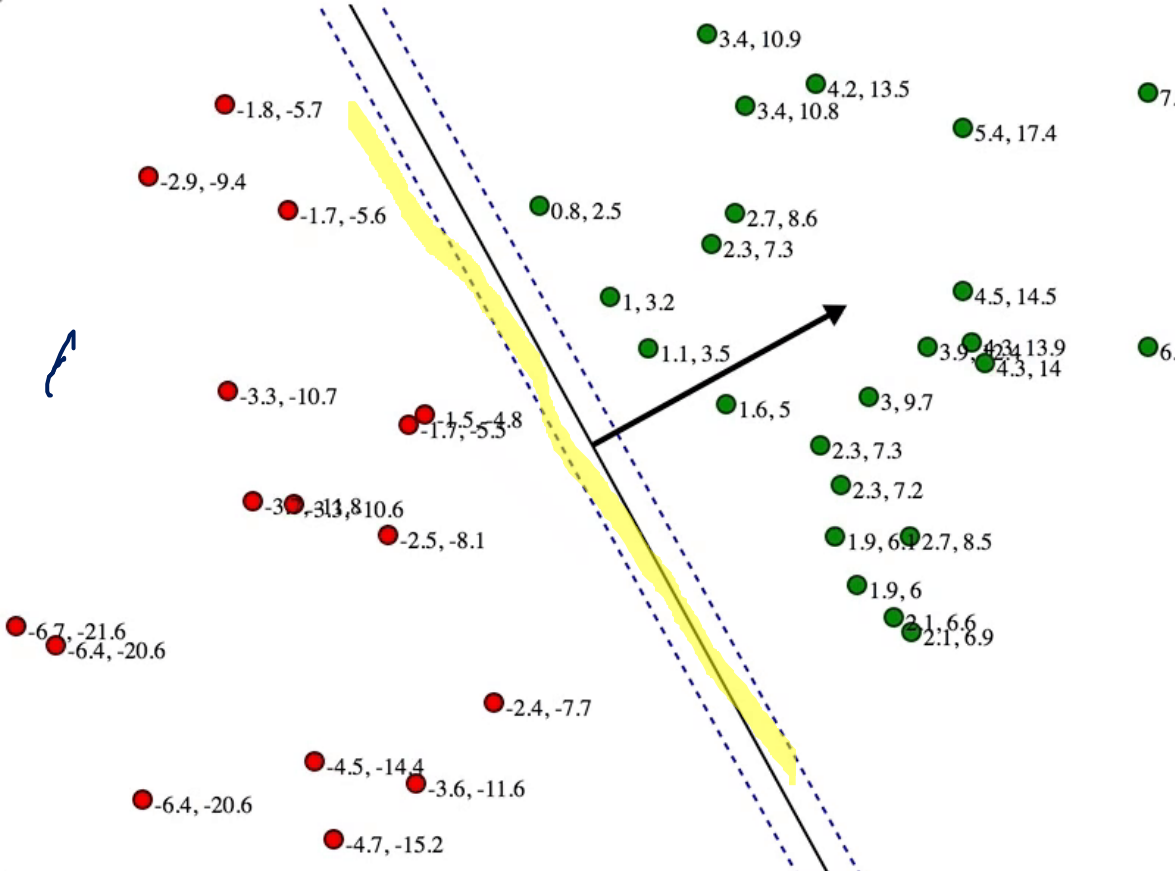
That is why this
line best splits
the data

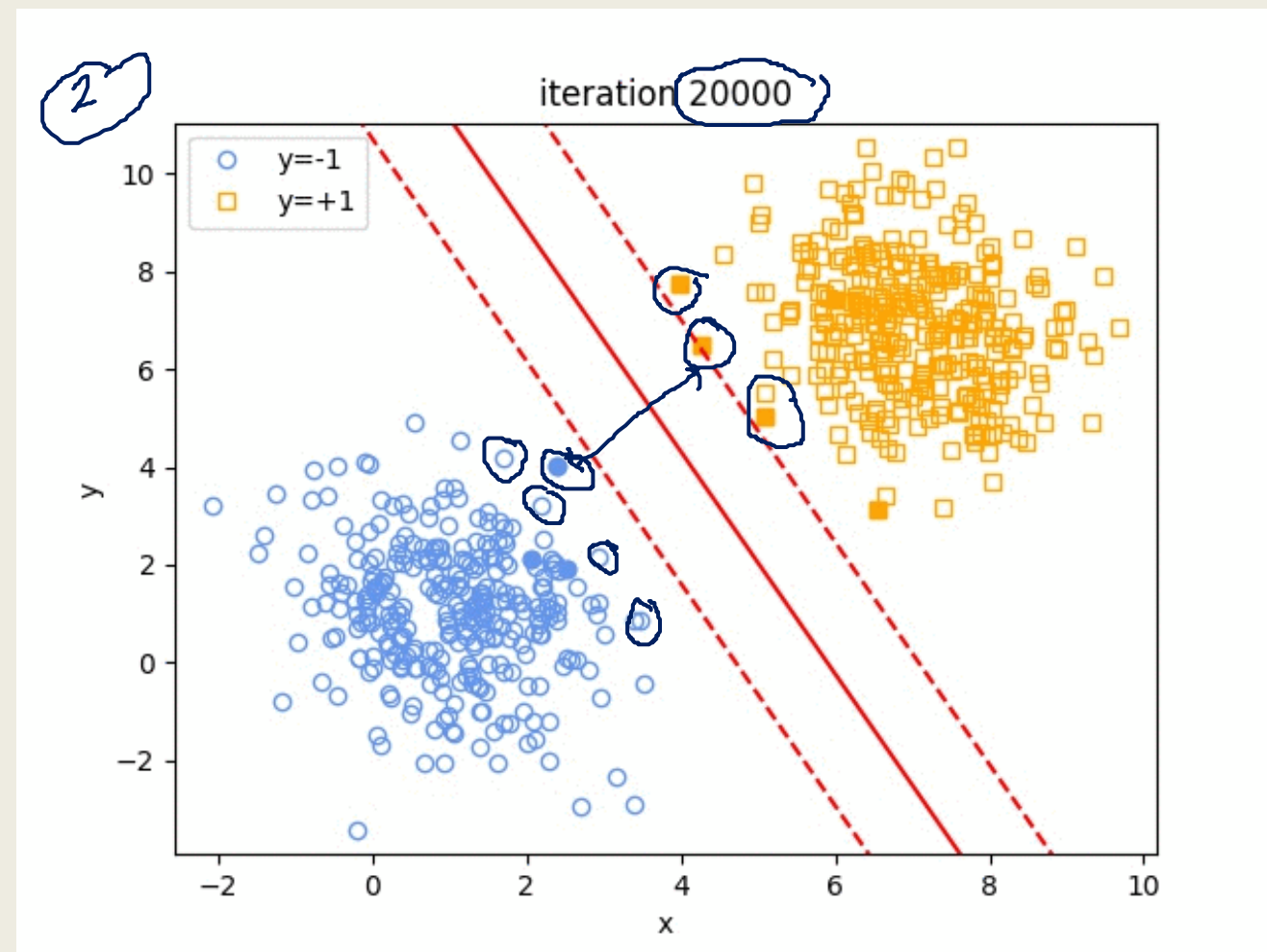
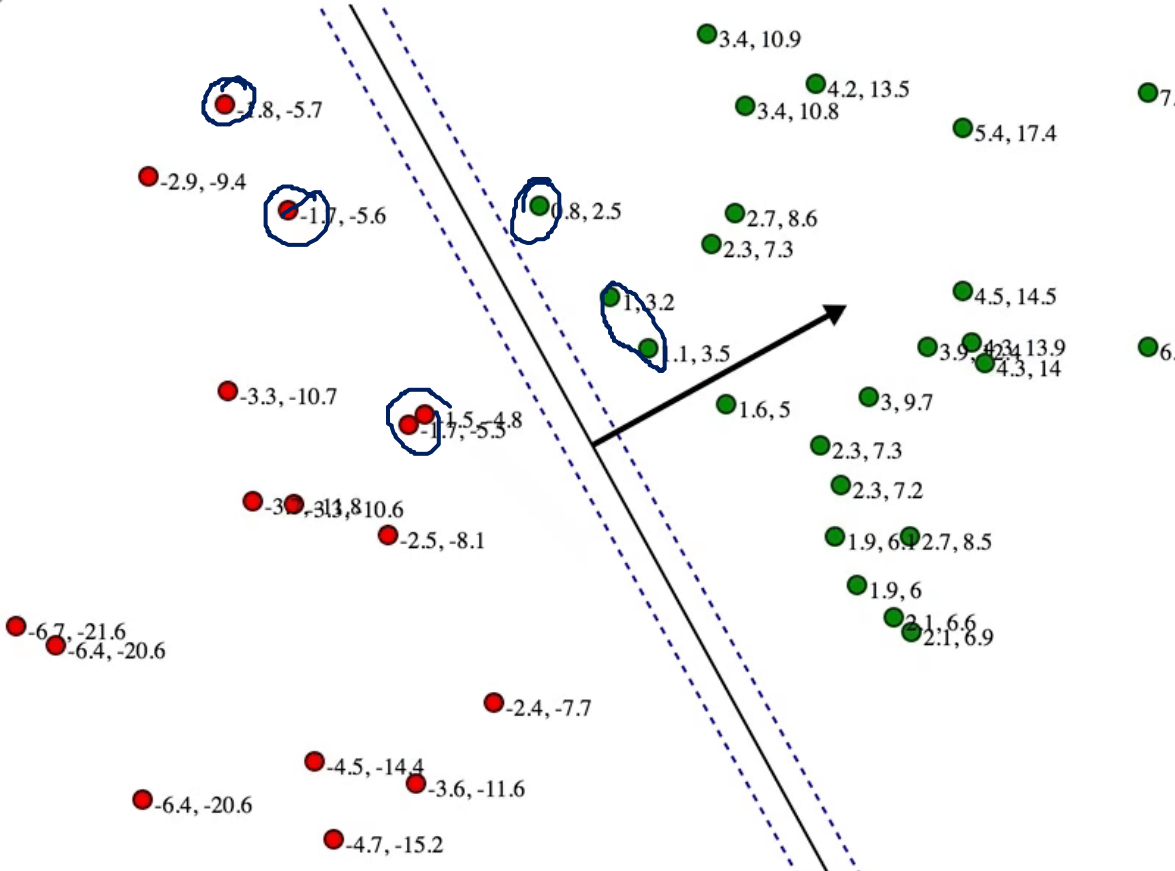


Well yes.. This is
the best split!



- The followings are important concepts in SVM –
 1. Support Vectors – Datapoints that are closest to the hyperplane is called support vectors. Separating line will be defined with the help of these data points.
 2. Hyperplane – As we can see in the above diagram, it is a decision plane or space which is divided between a set of objects having different classes.
 3. Margin – It may be defined as the gap between two lines on the closet data points of different classes. It can be calculated as the perpendicular distance from the line to the support vectors. Large margin is considered as a good margin and small margin is considered as a bad margin.







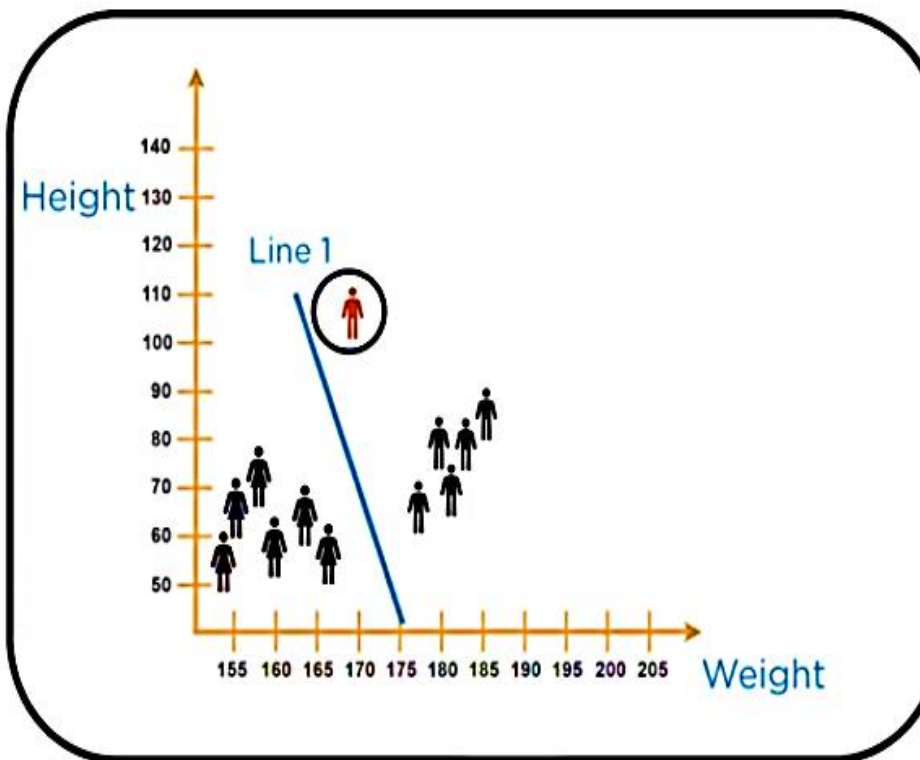
Then, I would say this line best splits the data



Why do you say it's the best split??



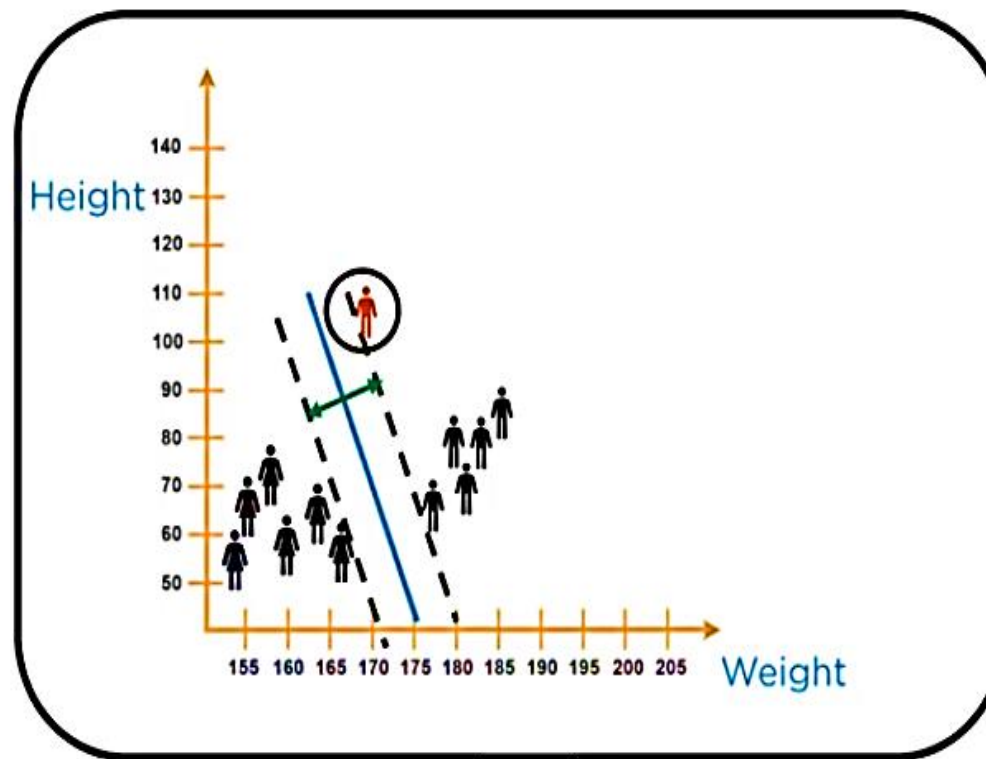
Then, I would say this
line best splits the data



Why do you say
it's the best
split??

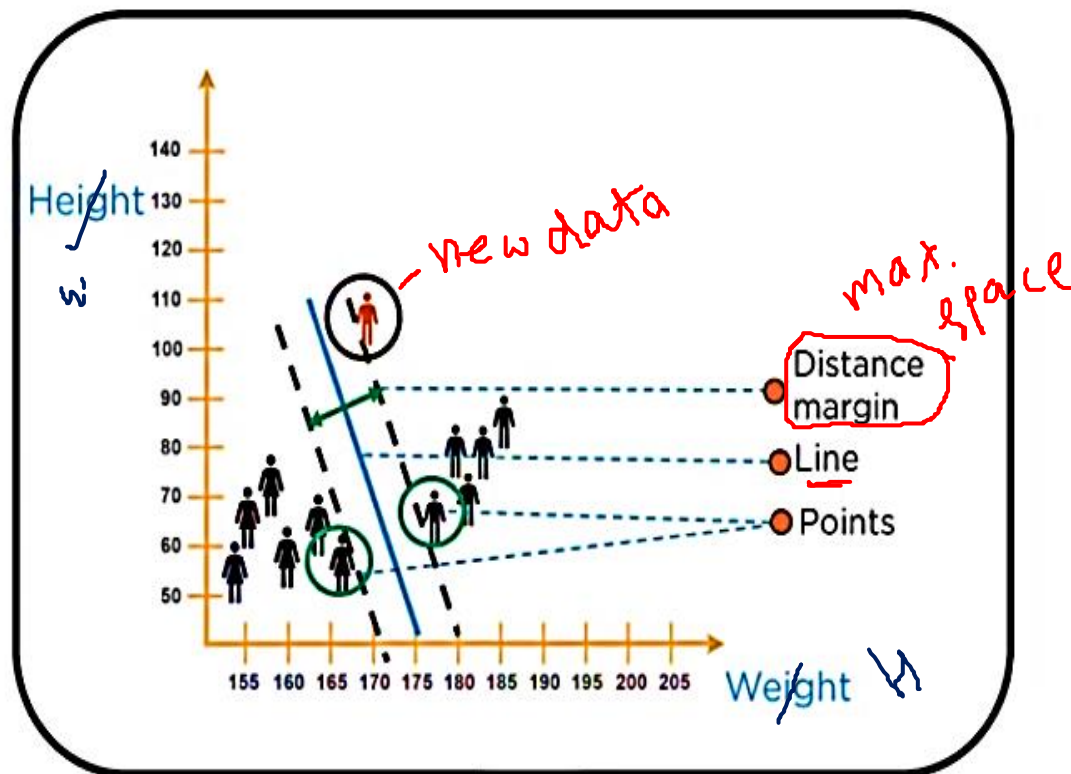


Now, let me add some technical terms to this

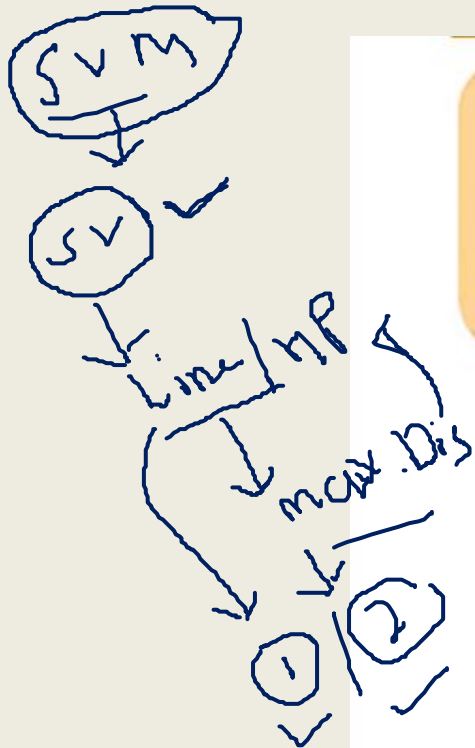


imp

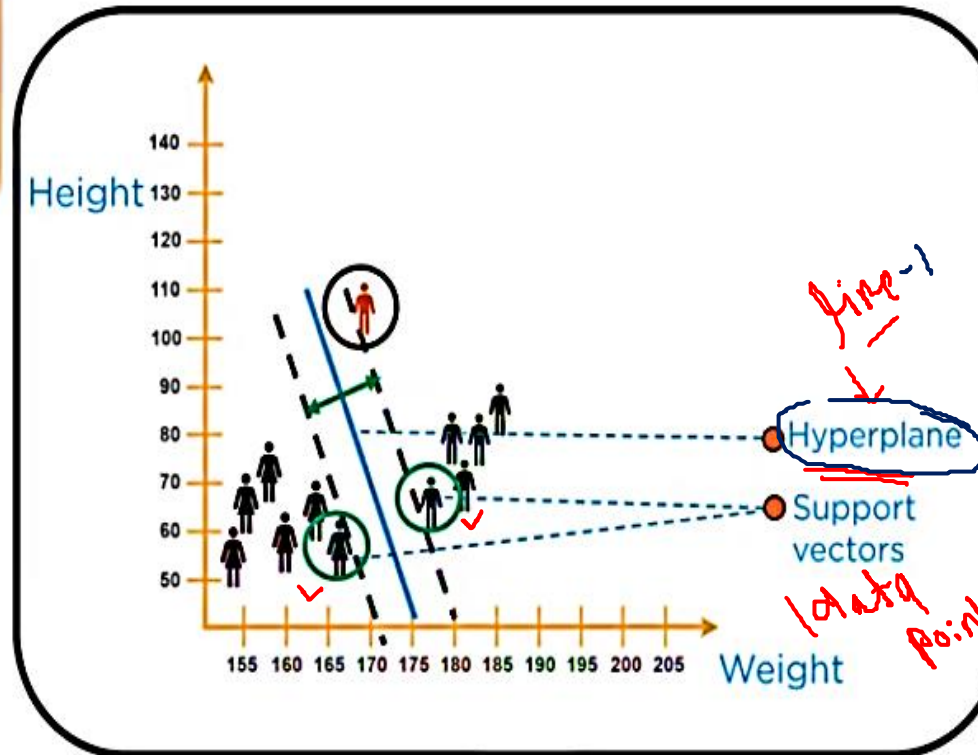
We can also say that the distance between the points and the line should be far as possible



A model which supports "support vector" in ML.



In technical terms, we can say that the distance between the support vector and the hyperplane should be as far as possible

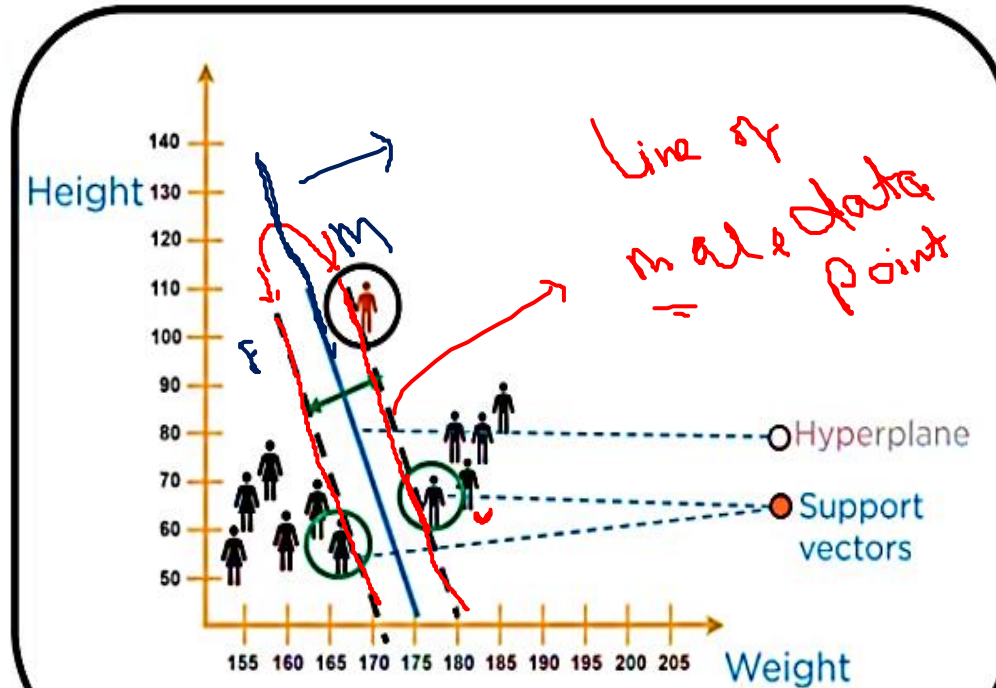


Line-1
Hyperplane
Support vectors
Data points

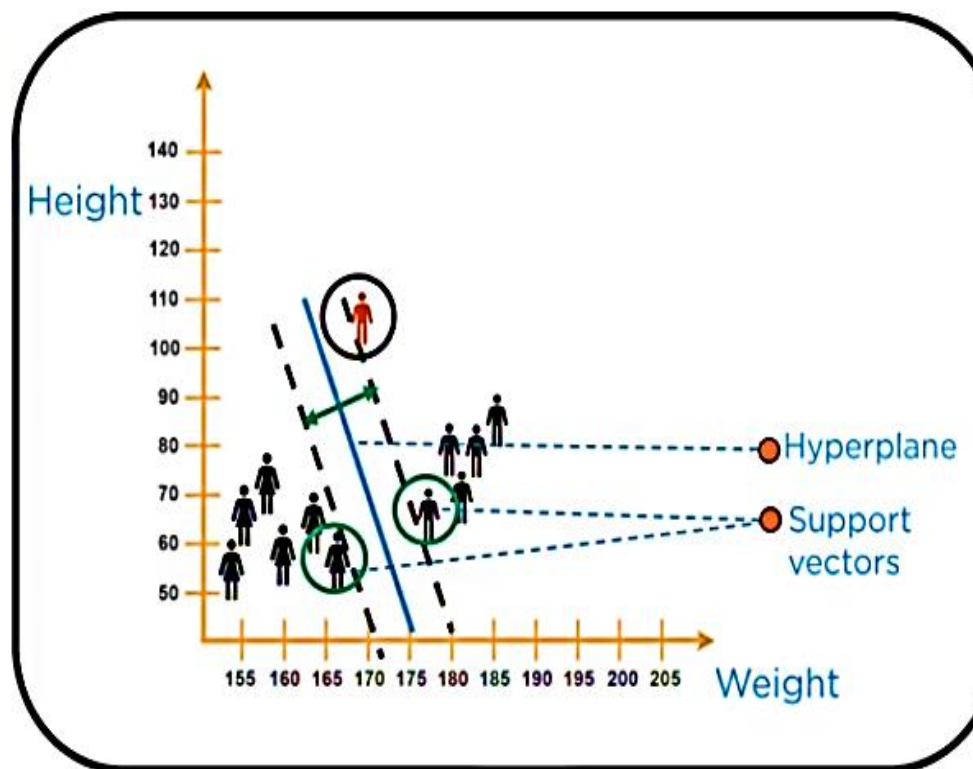


new data points is closer to line of
the first class, new data belongs to
that class.

Where support vectors are
the extreme points in the
datasets



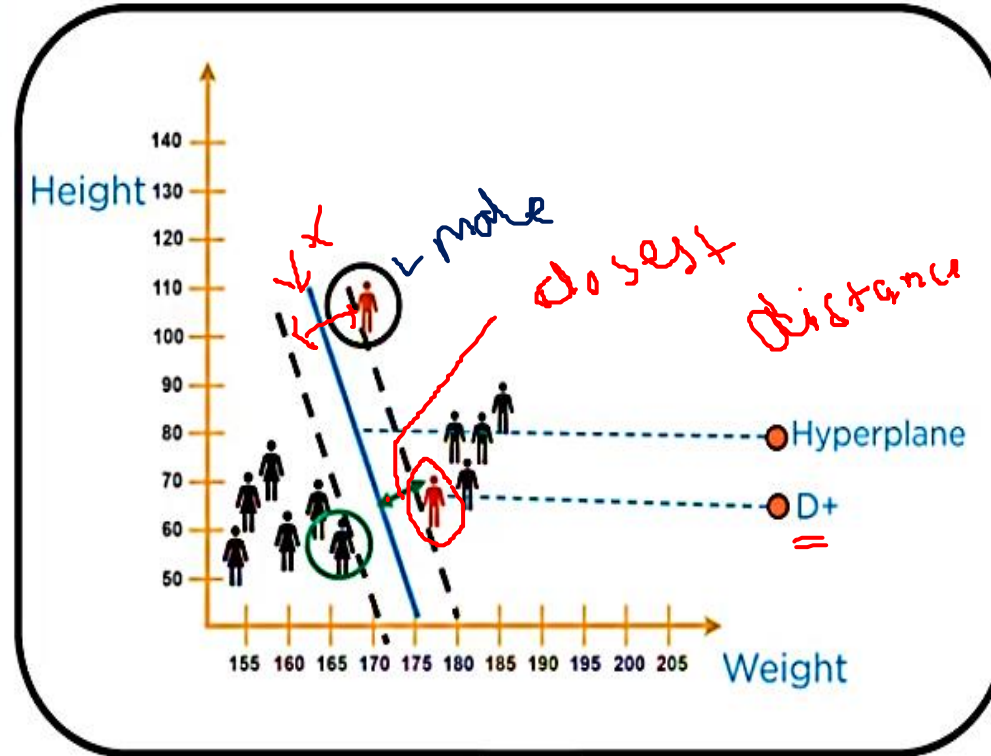
And hyperplane has the maximum distance to the support vectors of any class



HP & SVM male data points
 ? new data belong to

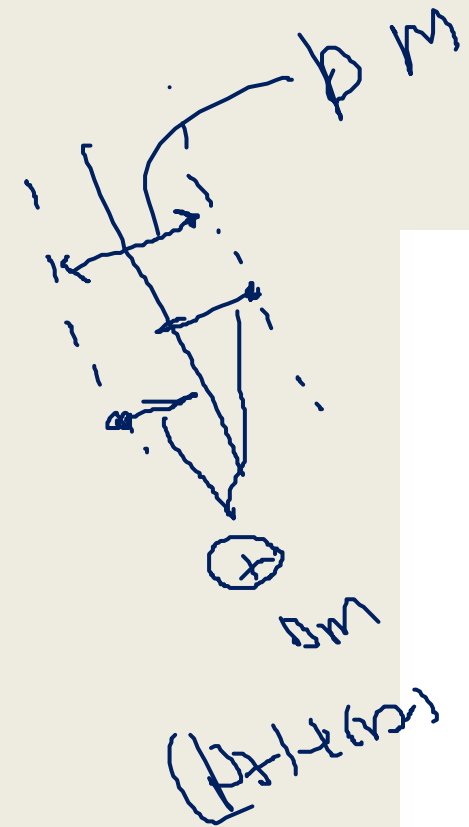


Here, D^+ is the shortest distance to the closest positive point



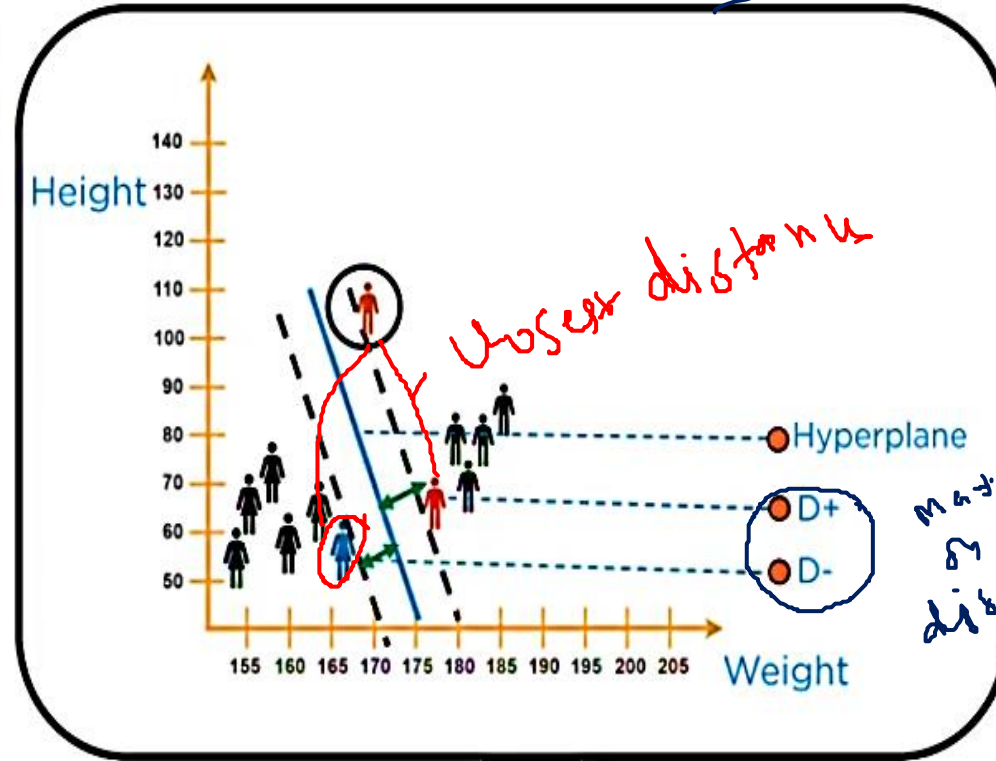
to sp
 male





sum $(D+ \& D-)$
of
distance & margin

And $D-$ is the shortest distance to the closest negative point

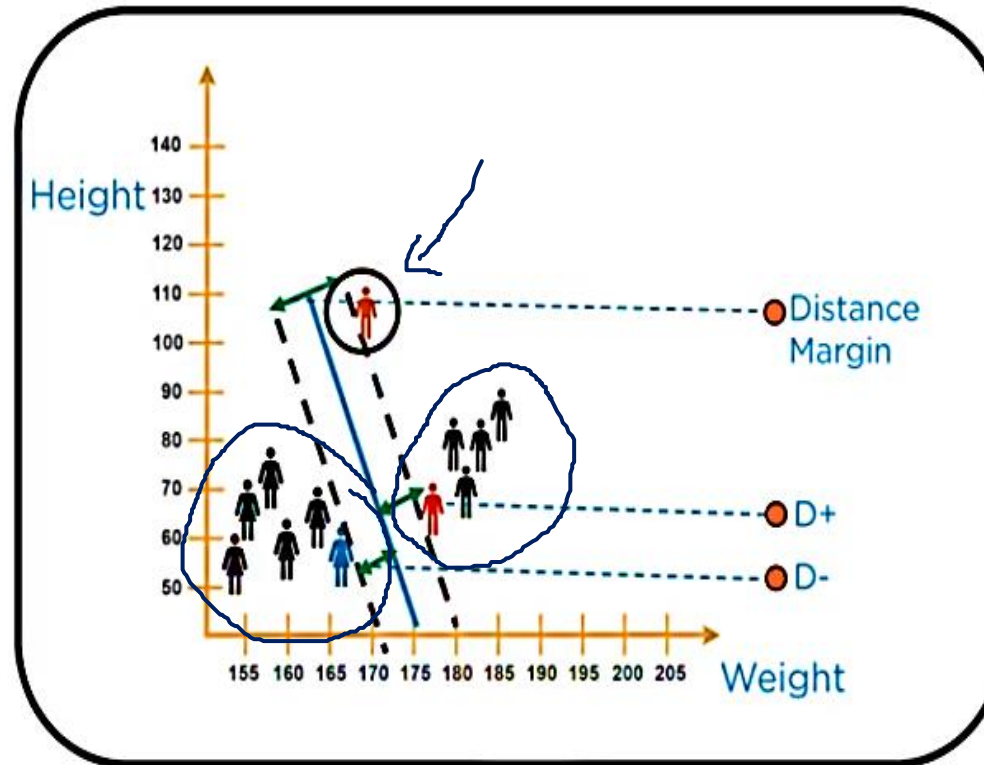


max. dist. margin

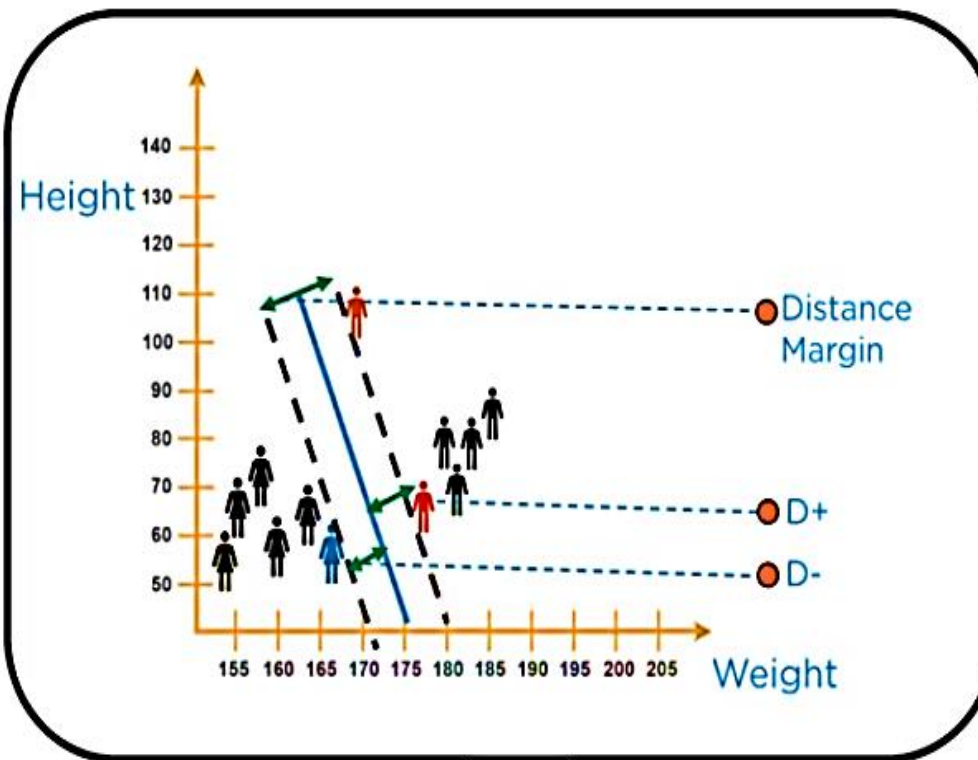


max. space / distance
 $\text{margin} = (D+) + (D-)$

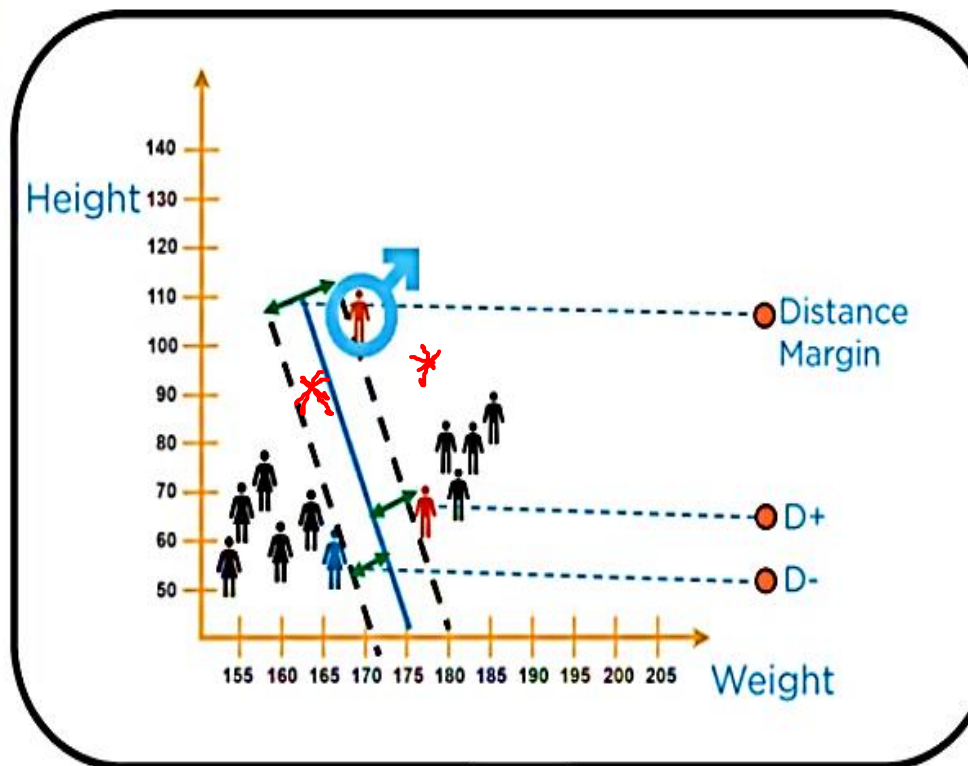
Sum of D+ and D- is
called the distance
margin



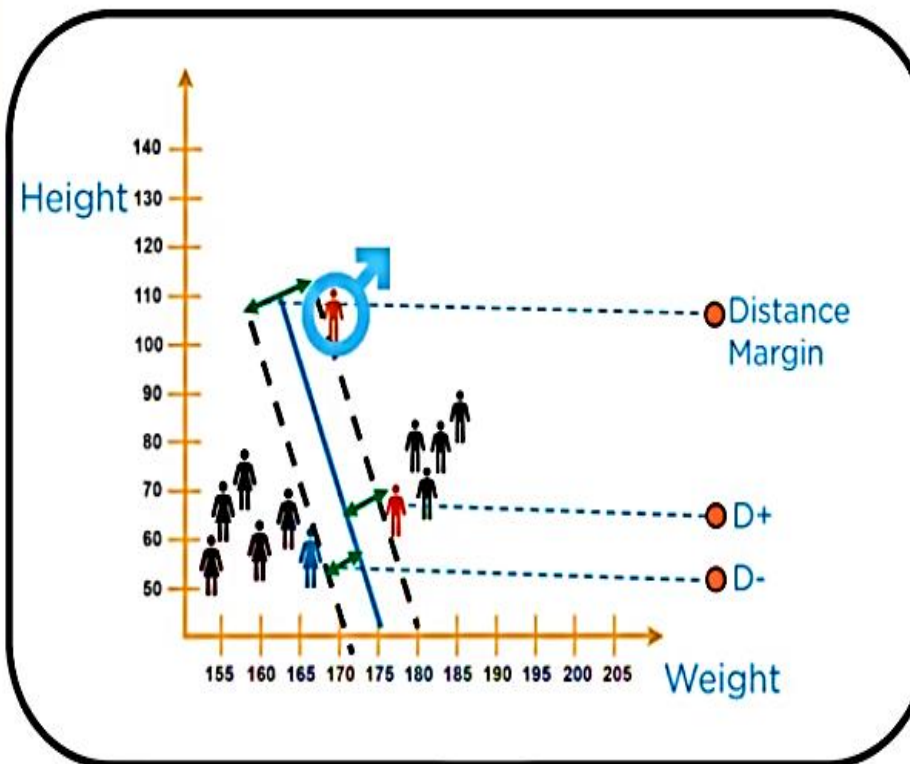
From the distance margin, we get the optimal hyperplane



Based on the hyperplane,
we can say the new data point
belongs to male gender

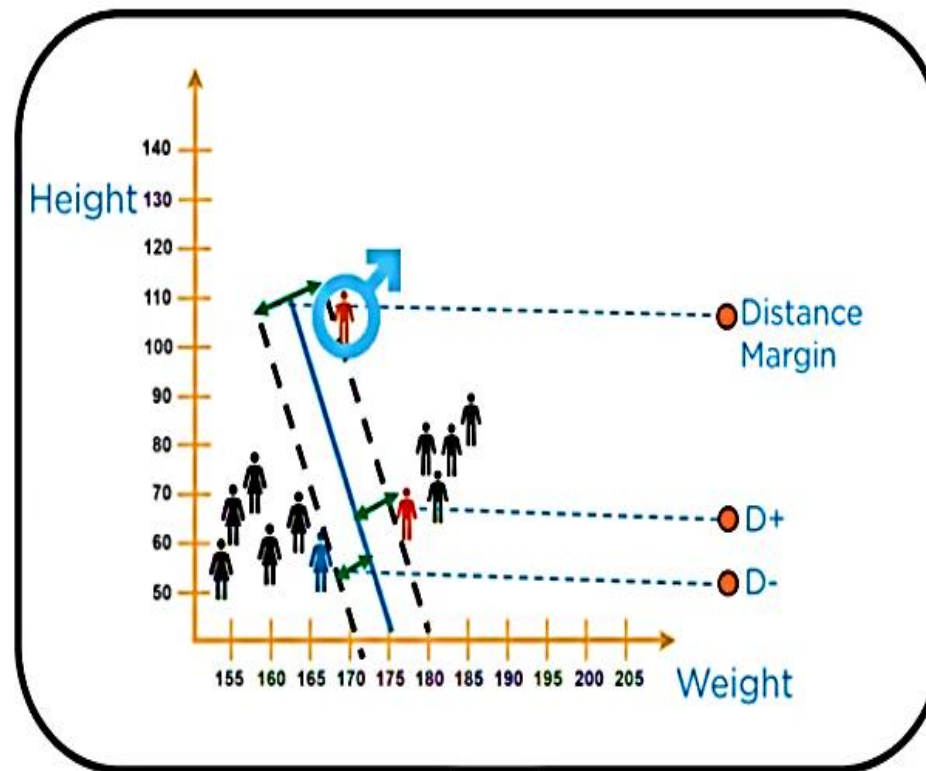


Based on the distance margin,
we can say the new data point
belongs to male gender



That was so clear!

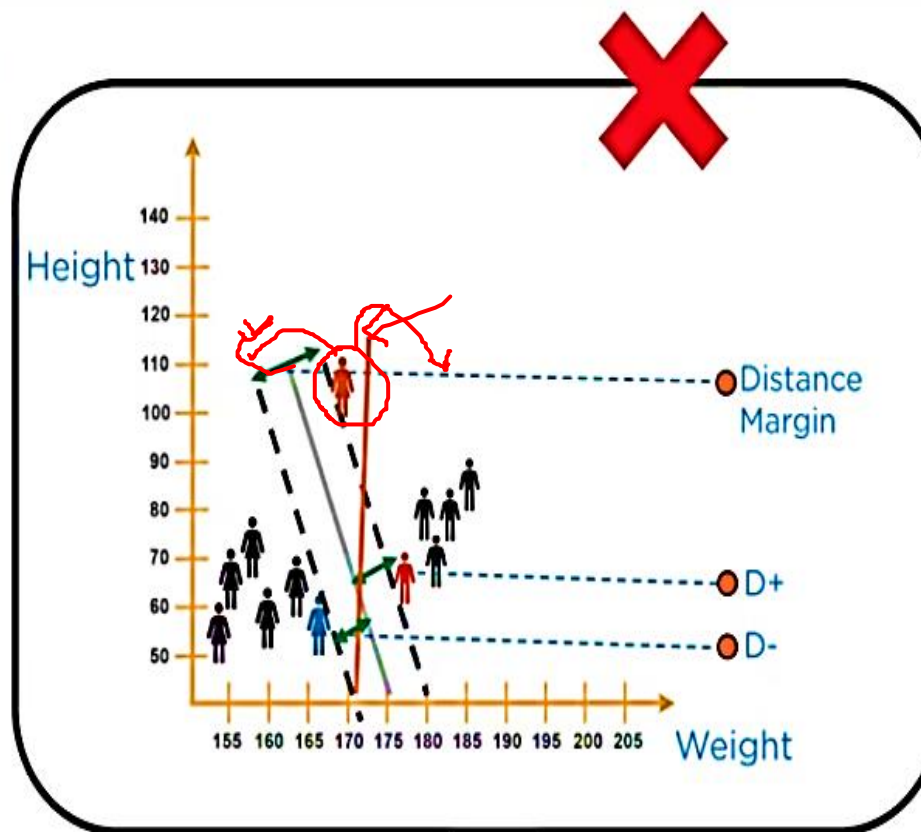




But what happens if
the hyperplane is not
optimal?



If we select a hyperplane having low margin then there is high chance of misclassification



But what happens if a hyperplane is not optimal?

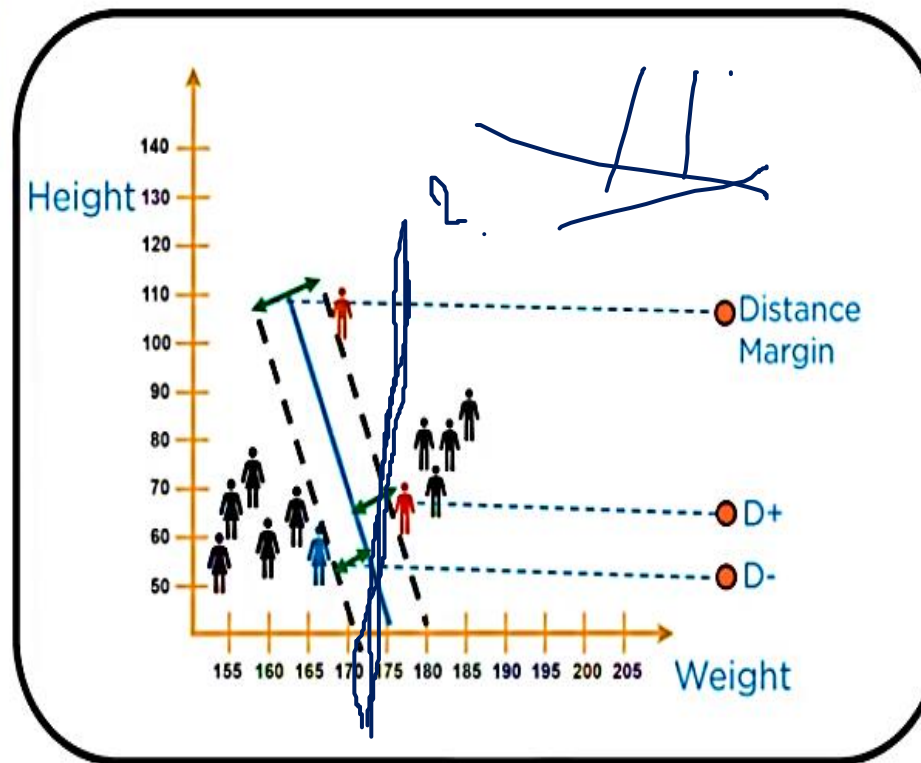


$$y = wx + b$$

What we discussed so far, is also called as LSVM



LSVM
(Lagrangian Support Vector Machine) is a fast technique for training support vector machines (SVMs), based on a simple iterative approach.



But what happens if a hyperplane is not optimal?



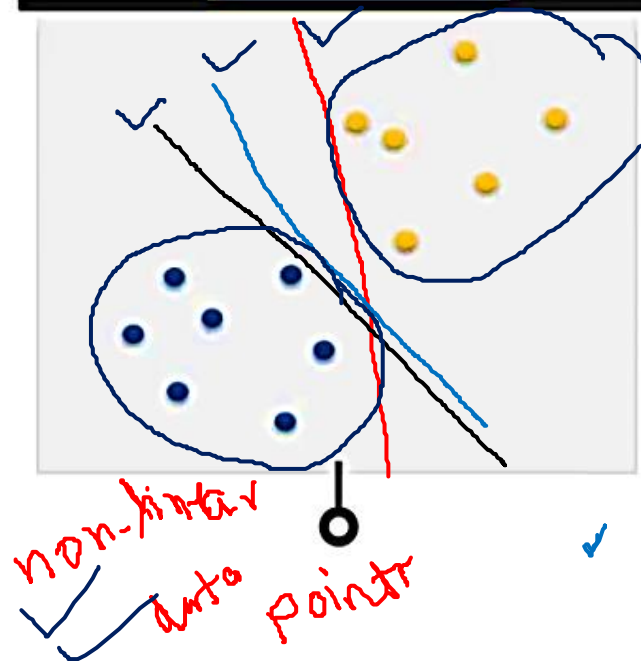


Understanding Support Vector Machine

What if my data was not like this

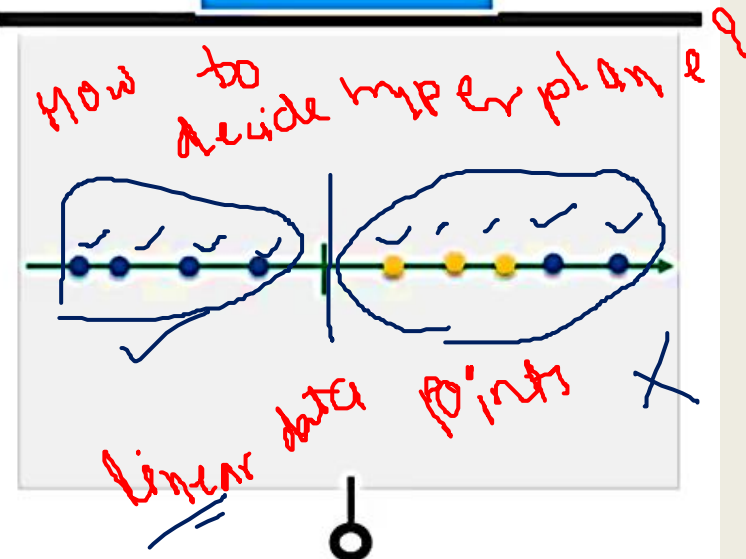


Sample Dataset



But like this?

Sample Dataset



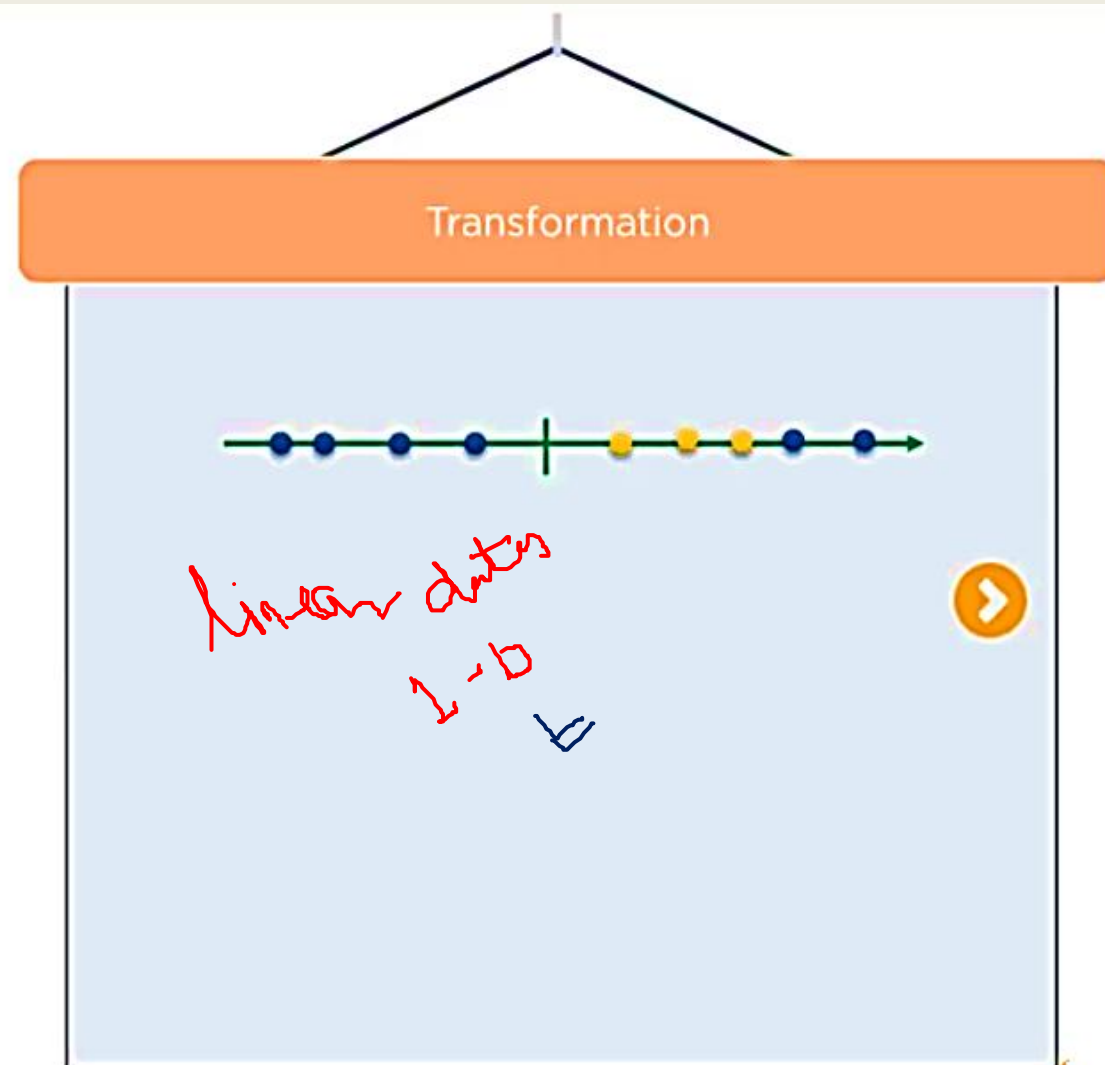
Here, we cannot use a hyperplane



Transformation



So, it's necessary to move away from a 1-D view of the data to a 2-D view



1D - dataset to
2D - dataset

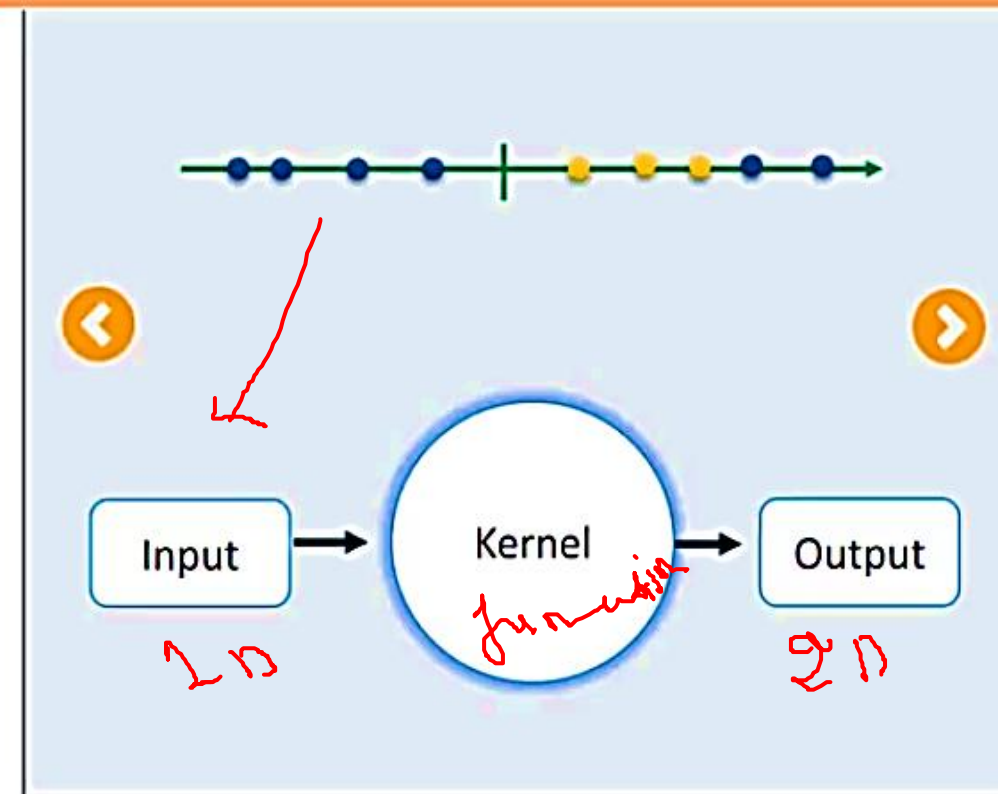
For the transformation,
we use a Kernel
Function

1D

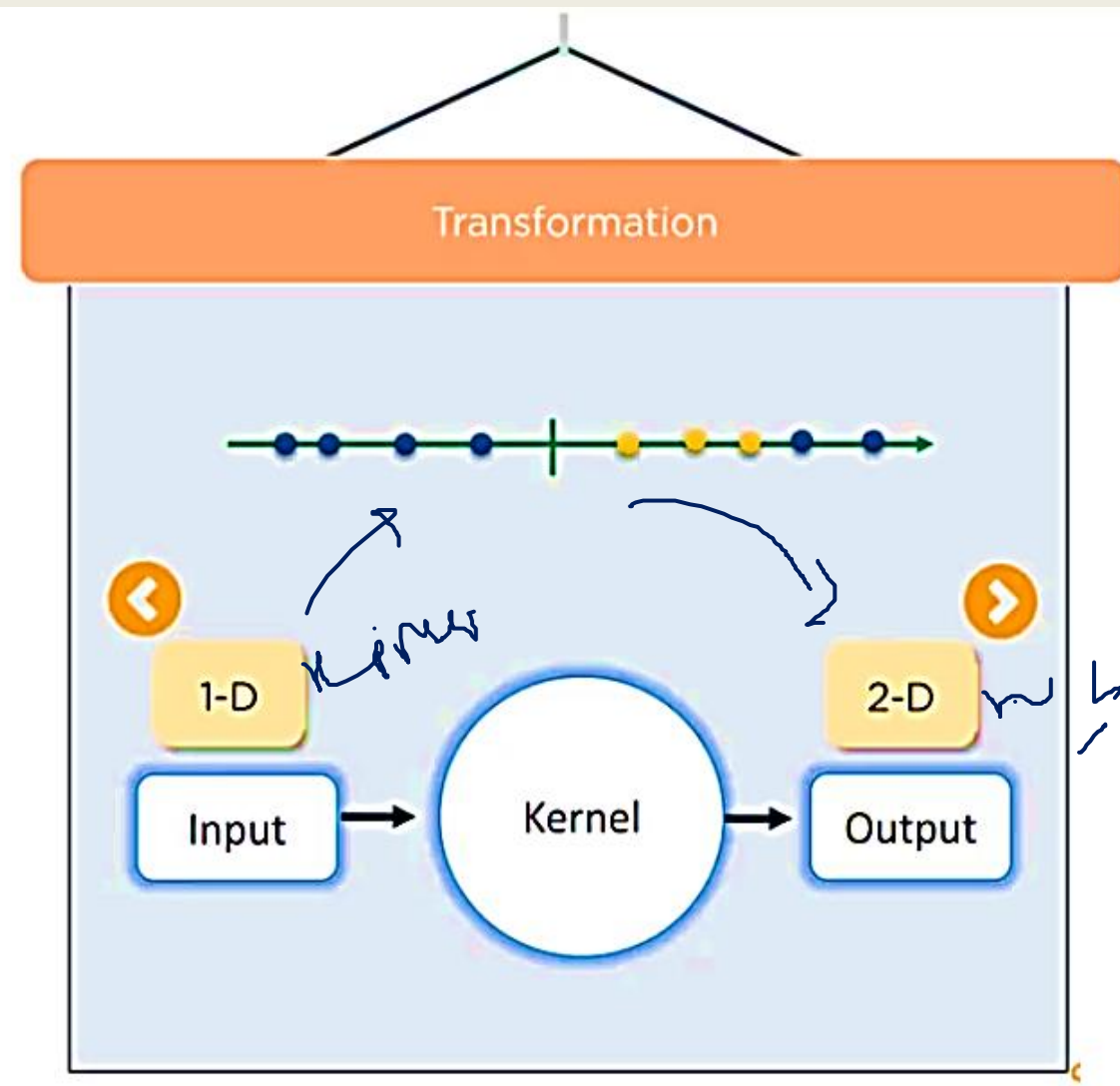
2D

Transformation

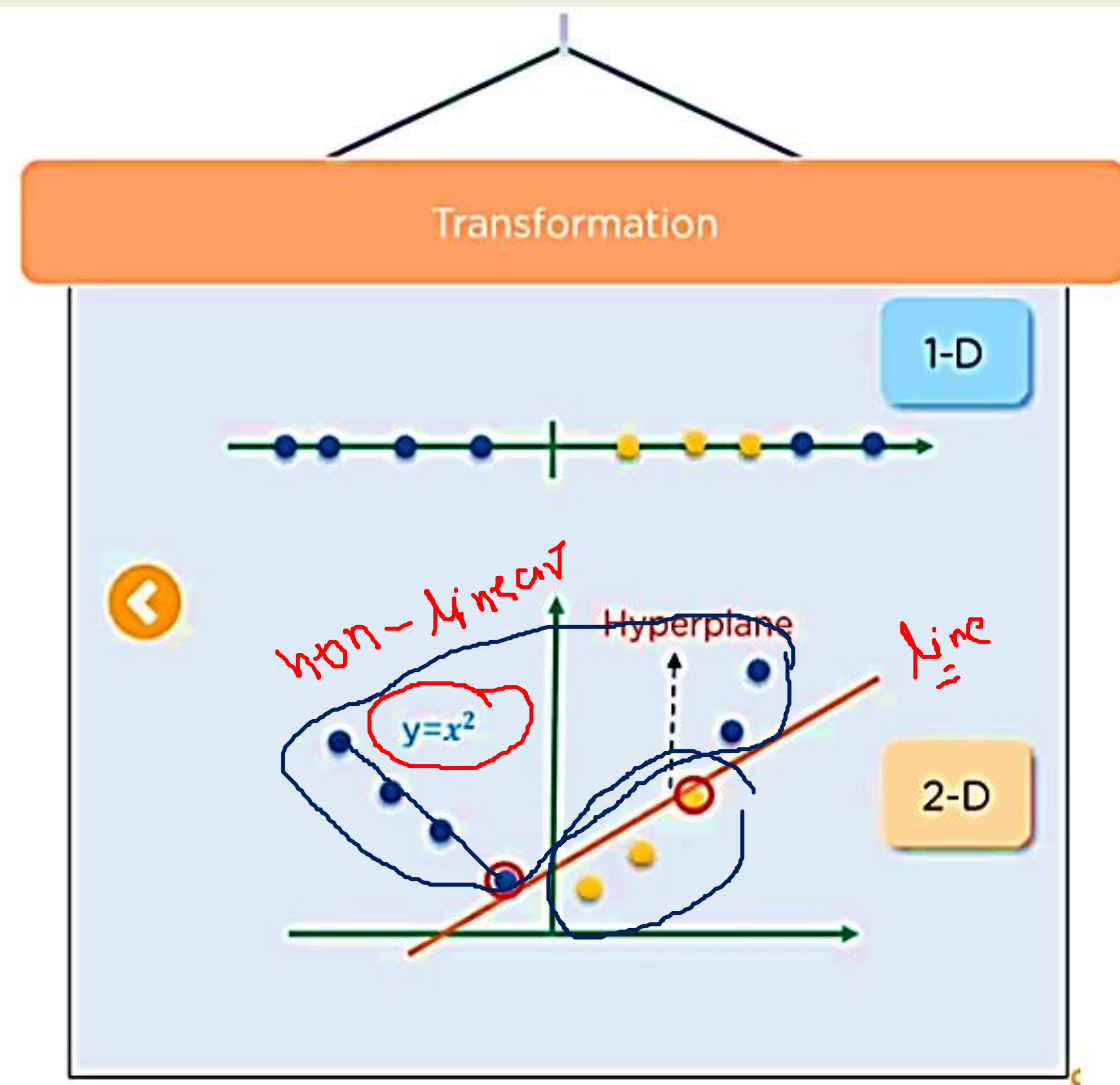
A function which
transforms 1D
data into
higher
d.s.



Which will take the 1-D input and transfer it to 2-D Output



Now, we got the result !!

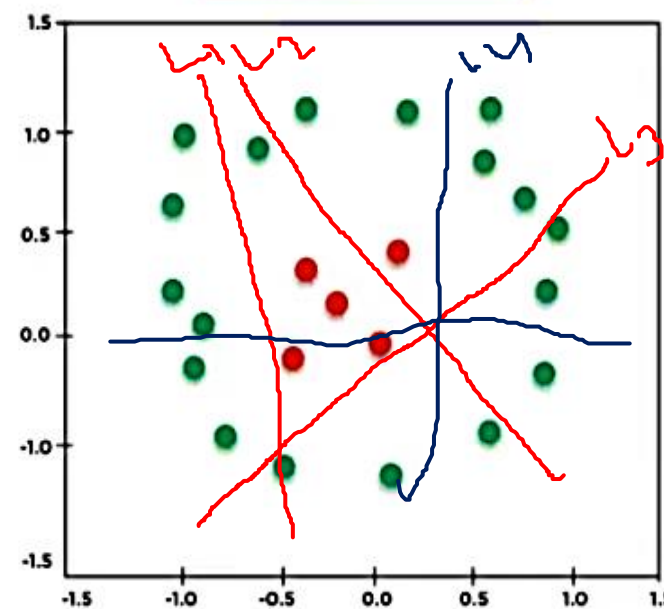


How to perform SVM
for this type of dataset?

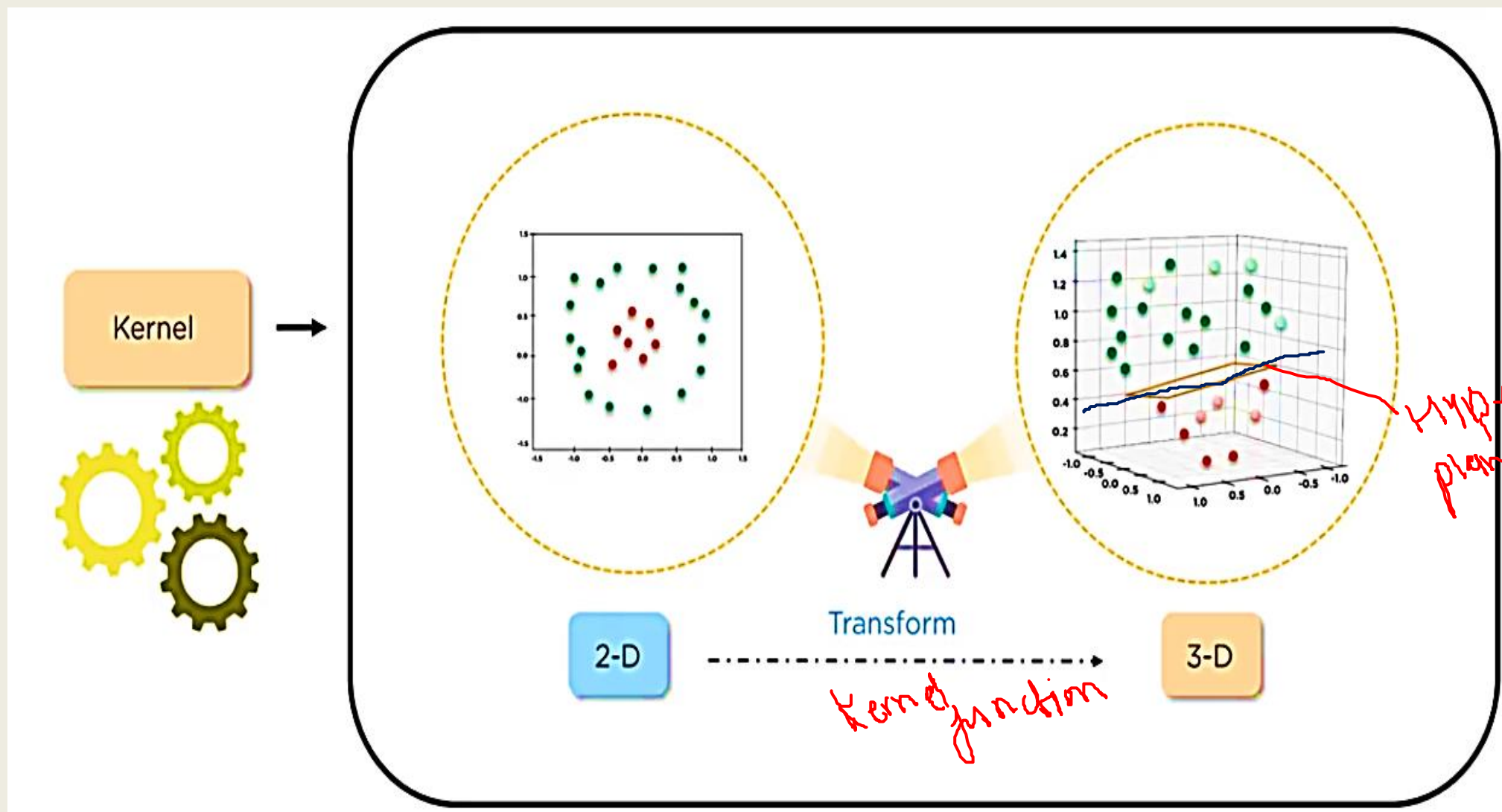


non-linear
or
2D
↓
3D

Sample Dataset







Points to be discussed

1. Why Support Vector Machine?

→ Classification & Regression

2. What is Support Vector Machine?

→ Hyperplane / line
→ max space / distance
→ support vectors

3. Understanding Support Vector Machine

Linear
for
 n RBF

one Dimensional

multiple
dimensions

↓
kernel functions



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