COMP0120 PROJECT - SUPPORT VECTOR MACHINES (SVMS)

JOHN DUFFY, STUDENT NUMBER: 19154676

1. Mathematical Setting - Summary

1.1. Binary Classification.

Primal Problem Dual Problem

1.2. Hard Margin.

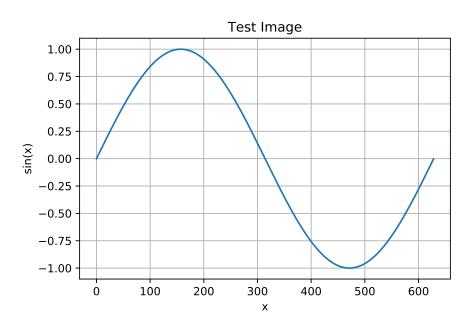


FIGURE 1. Image generation test from Jupyter Notebook.

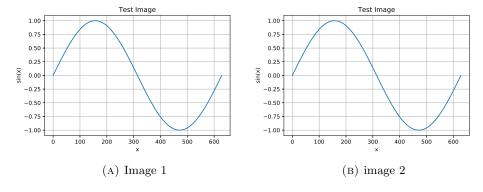


FIGURE 2. Image generation test from Jupyter Notebook.

1.3. Soft Margin.

1.4. Challenge!

More classes?

Different Penalty Functions?

Algorithms not on syllabus?

1.5. Non-Linear Classification.

Kernels?

2. Simulation Study

2.1. Chosen Data Set.

Challenges?

How to address?

2.2. Resulting Optimisation Problem.

Convex/Non-Convex

Constrained/Unconstrained

Smooth/Non-Smooth

 ${\it Linear/Quadratic/Non-Linear}$

Challenges

3. Solution of Optimisation Problem

3.1. Algorithm 1.

3.2. Algorithm 2.

4. References

- [1] ???
- [2] ??? [3] ???