Support Vector Machine

Support vector machines are simply classifiers that are used to draw a line that best separates different classes of data. Larger dimensions "hyperplane" and the objective is to find a hyperplane which helps us to increase the margin between the classes.

The use of kernel functions allows the user to apply a classifier to data that have no obvious fixed-dimensional vector space representation.

It works on the principle of the margin from the support vectors which are called as 'hyperplane'.

Support Vector

Support vectors are the data points that lie closest to the decision surface (or hyperplane) .

Difference between One-vs-One and One-vs-All method

The difference is the number of classifiers you have to learn, which strongly correlates with the decision boundary they create.

One vs all strategy involves training a single classifier per class, with the samples of that class as positive samples and all other samples as negatives. This strategy requires the base classifiers to produce a real-valued confidence score for its decision, rather than just a class label; discrete class labels alone can lead to ambiguities, where multiple classes are predicted for a single sample.

In pseudocode, the training algorithm for an OvA learner constructed from a binary classification learner L is as follows:

Inputs:

- *L*, a learner (training algorithm for binary classifiers)
- samples X
- labels y where $y_i \in \{1, ..., K\}$ is the label for the sample X_i Output:
- a list of classifiers f_k for $k \in \{1, ..., K\}$

Procedure:

- For each *k* in {1, ..., *K*}
 - Construct a new label vector z where $z_i = 1$ if $y_i = k$ and $z_i = 0$ otherwise
 - Apply L to X, z to obtain f_k

Making decisions means applying all classifiers to an unseen sample x and predicting the label k for which the corresponding classifier reports the highest confidence score:

n the one-vs.-one (OvO) reduction, one trains K (K - 1) / 2 binary classifiers for a K-way multiclass problem; each receives the samples of a pair of classes from the original training set, and must learn to distinguish these two classes. At prediction time, a voting scheme is applied: all K (K - 1) / 2 classifiers are applied to an unseen sample and the class that got the highest number of "+1" predictions gets predicted by the combined classifier.

Dependencies

https://pypi.org/project/mlxtend/- mlxtend package https://pypi.org/project/graphviz/- Graphviz

Criteria for selecting the two attributes.

For selection of the attributes we are implanting chi square test. chi-squared test assumes that a null hypothesis and an another hypothesis. If its less than 0.05 then we reject the hypothesis as null hypothesis

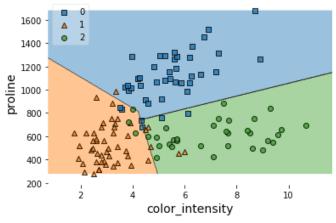
SVM- Linear :

They are supervised learning models with associated learning algorithms that analyze data used for classification and regression analysis. Given a set of training examples, each marked as belonging to one or the other of two categories, an SVM training algorithm builds a model that assigns new examples to one category or the other, making it a non-probabilistic binary linear classifier (although methods such as Platt scaling exist to use SVM in a probabilistic classification setting). An SVM model is a representation of

the examples as points in space, mapped so that the examples of the separate categories are divided by a clear gap that is as wide as possible. New examples are then mapped into that same space and predicted to belong to a category based on which side of the gap they fall.

2D projection

support vector machines Decision Region Boundary using linear kernel function

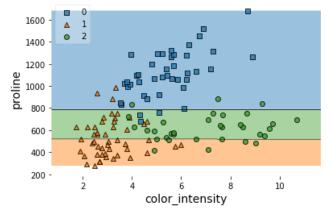


SVM Non-Linear(Round Bassein Function)

Perform binary classification using non-linear SVC with RBF kernel. The target to predict is a XOR of the inputs.

2DProjection

support vector machines Decision Region Boundary using non-linear kernel function

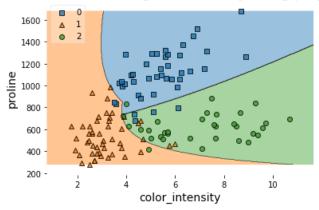


SVM- Polynomial (Degree-3)

The **polynomial kernel** is a <u>kernel function</u> commonly used with <u>support vector machines</u> (SVMs) and other <u>kernelized</u> models, that represents the similarity of vectors (training samples) in a feature space over polynomials of the original variables, allowing learning of non-linear models.

2D- Projection





Observation:

Linear support vector machine gives higher precision, fscore and recall values than the non linear RBF and polynomial.

The gamma parameter defines how far the influence of a single training example reaches, with low values meaning 'far' and high values meaning 'close'. Where as high gamma means the points close to plausible line are considered in calculation.

In-General SVMs are great for:

- Small to medium data sets perform only.
- When the data set has more noise i.e. overlapping more of data, SVM is very bad in terms of handling it.
- It is quite memory efficient and also extremely fast prediction.

An important point to note is that the SVM doesn't directly provide probability estimates, these are calculated using an expensive cross-validation in sklearn implementation.

References

http://scikit-learn.org/stable/modules/generated/sklearn.svm.SVC.html https://rasbt.github.io/mlxtend/

http://scikit-learn.org/stable/modules/svm.html

https://en.wikipedia.org/wiki/Support vector machine

https://en.wikipedia.org/wiki/Polynomial kernel