

PLATT SCALING

TO CREATE PROBABILITIES FOR SVC

SVC does not naturally output predicted probabilities. For an SVC with two classes Platt scaling can be used, wherein first the SVC is trained, then a separate cross-validated logistic regression is trained to map the SVC scores into probabilities:

$$P(y=1|x) = \frac{1}{1 + e^{(A \cdot f(x) + B)}}$$

Annotations:
- e : euler's number
- A and B : parameter vector
- $f(x)$: parameter vector

ChrisAlban