

KMeans Kernel Classifier

Course: Math Behind ML

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Abstract—The least squares SVM is a kernel method for non-linear regression and classification tasks. Here we combine KMeans clustering with the least squares SVM. First KMeans clustering is used to extract a set of representative vectors for each class, and then LS-SVM uses these representative vectors as a training dataset for the classification task

These are then used by LS-SVM to classify the test data. This KMeans-LS-SVM method has some advantages:

- It is faster than LS-SVM.
- It is more robust.
- It is very easy to implement.

I. INTRODUCTION

The kernel methods transform a given non-linear problem into a linear one by using a similarity kernel function $\Omega(x, x')$. It is a similarity function defined over pairs of input data points (x, x') . This way the input data is mapped into a higher dimensional feature space $\phi(x)$, where the inner product $\langle \cdot, \cdot \rangle$ can be calculated using Mercer's condition:

$$\Omega(x, x') = \langle x, x' \rangle \quad (1)$$

Consider $\chi = \{x_n | n = 1, \dots, N\}$ as training dataset.

Representer theorem: Any non-linear function $f : \chi \rightarrow \mathbb{R}$ can be expressed as linear combination of kernel products on training dataset which was mentioned above earlier.

$$f(x) = \sum_{n=1}^N a_n \Omega(x, x_n) \quad (2)$$

Time complexity of LS-SVM is $O(N^3)$ where N is size of the training dataset which is too high and makes it unsuitable for large dataset. So for this reason we use KMeans clustering to extract a set of representative vectors for each class, and then LS-SVM uses these representative vectors as a training dataset for the classification task. This way we can reduce the time complexity of LS-SVM to $O(K^3)$ where K is the number of clusters. These representative vectors are called as **centroids**.

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II. KERNEL LS-SVM CLASSIFIER

We already know that in binary classification, kernel SVM method constructs an hyperplane with the maximal margin between the two classes in feature space $\phi(x)$. This can be represented as convex quadratic programming problem involving inequality constraints.

The kernel LS-SVM simplifies the optimization problem by considering equality constraints only, such that solution is obtained by solving a system of linear equations. Now this problem is similar to ridge regression problem which is formulated as follows:

$$\min_{w, b} \frac{1}{2} w^T w + \frac{\gamma}{2} \sum_{n=1}^N (\hat{y}_n - w^T \phi(x_n) - b)^2 \quad (3)$$

Assume that K classes are encoded using standard basis in \mathbb{R}^K , i.e, let $x_i \in C_k$, then output y_i is a vector with 1 in the k^{th} position and 0 elsewhere:

$$y_{ij} = \begin{cases} 1 & \text{if } x_i \in C_j \\ 0 & \text{otherwise} \end{cases} \quad (4)$$

Consider input data $\{(x_i, y_i) | x_i \in \mathbb{R}^M, y_i \in \mathbb{R}^K, i = 1, \dots, N\}$ and the feature mapping function $\phi(x)$. The kernel LS-SVM is formulated as follows:

$$\min_{w, b} S(w, b, \epsilon) = \frac{1}{2} \sum_{j=1}^K w_j^T w_j + \frac{\gamma}{2} \sum_{i=1}^N \sum_{j=1}^K (\epsilon_{ij})^2 \quad (5)$$

subject to

$$\langle \phi(x), w_j \rangle + b_j = y_{ij} - \epsilon_{ij}, i = 1, \dots, N; j = 1, \dots, K \quad (6)$$

$$w_j^T \phi(x_i) + b_j = y_{ij} - \epsilon_{ij}, i = 1, \dots, N; j = 1, \dots, K \quad (7)$$

where $\epsilon_{ij} \geq 0$ are approximation errors, b_j is bias coefficient, $w^{(j)}$ is the vector of weights corresponding to the j^{th} class. The objective function S is a sum of least squares errors and the regularization term. This regularization parameter γ corresponds to a multi-dimensional version of the ridge regression problem.

III. PREPARE YOUR PAPER BEFORE STYLING

Before you begin to format your paper, first write and save the content as a separate text file. Complete all content and organizational editing before formatting. Please note sections III-A–III-E below for more information on proofreading, spelling and grammar.

Keep your text and graphic files separate until after the text has been formatted and styled. Do not number text heads— \LaTeX will do that for you.

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$$a + b = \gamma \quad (8)$$

Be sure that the symbols in your equation have been defined before or immediately following the equation. Use “(8)”, not “Eq. (8)” or “equation (8)”, except at the beginning of a sentence: “Equation (8) is . . .”

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Please use “soft” (e.g., `\eqref{Eq}`) cross references instead of “hard” references (e.g., (1)). That will make it possible to combine sections, add equations, or change the order of figures or citations without having to go through the file line by line.

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E. Some Common Mistakes

- The word “data” is plural, not singular.
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- In American English, commas, semicolons, periods, question and exclamation marks are located within quotation marks only when a complete thought or name is cited, such as a title or full quotation. When quotation marks are used, instead of a bold or italic typeface, to highlight a word or phrase, punctuation should appear outside of the quotation marks. A parenthetical phrase or statement at the end of a sentence is punctuated outside of the closing parenthesis (like this). (A parenthetical sentence is punctuated within the parentheses.)
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An excellent style manual for science writers is [7].

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TABLE I
TABLE TYPE STYLES

Table Head	Table Column Head		
	<i>Table column subhead</i>	<i>Subhead</i>	<i>Subhead</i>
copy	More table copy ^a		

^aSample of a Table footnote.

Fig. 1. Example of a figure caption.

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ACKNOWLEDGMENT

The preferred spelling of the word “acknowledgment” in America is without an “e” after the “g”. Avoid the stilted expression “one of us (R. B. G.) thanks ...”. Instead, try “R. B. G. thanks...”. Put sponsor acknowledgments in the unnumbered footnote on the first page.

REFERENCES

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