

Tutorial: Kernel Methods

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December 4, 2014

Abstract

The most common machine learning models are usually linear. Linear model possess some advantages such as simple, efficient, and computationally feasible. Real world data analysis problems, on the other hand, are seldom linear — they usually require nonlinear models to describe the sophisticated interdependencies behind the data. One way to solve this problem is mapping features to higher dimensional space. After the mapping, we simply apply linear models in the space, which in turn gives nonlinear models in the original lower dimensional space. However, mapping features to higher dimensional space also increase the computational cost — the inner product, for example. The higher the dimension, the harder the computation. Kernel methods, luckily, provide a mathematical shortcut for us to prevent calculating the inner product directly. In the other words, kernel methods give us the ability to fit sophisticated models while still have the computational feasibility at the same time.

1 Introduction to Kernel Method

1.1 What Is Kernel and Kernel Trick

1.2 Why Use Kernel and How Kernel Can Be Used

As mentioned previously,

2 Common Kernel

2.1 Hilber Space and RKHS

Definition 2.1 (Inner Product Space). An inner product space \mathcal{X} is a vector space with an associated inner product $\langle \cdot, \cdot \rangle : \mathcal{X} \rightarrow \mathbb{R}$ that satisfies:

- Symmetry: $\langle \mathbf{x}, \mathbf{y} \rangle = \langle \mathbf{y}, \mathbf{x} \rangle$
- Linearity: $\langle a \cdot \mathbf{x}, \mathbf{y} \rangle = a \cdot \langle \mathbf{x}, \mathbf{y} \rangle$ and $\langle \mathbf{w} + \mathbf{x}, \mathbf{y} \rangle = \langle \mathbf{w}, \mathbf{y} \rangle + \langle \mathbf{x}, \mathbf{y} \rangle$
- Positive Semi-Definiteness: $\langle \mathbf{x}, \mathbf{x} \rangle \geq 0$

The inner product space is strict if $\langle \mathbf{x}, \mathbf{x} \rangle = 0$ iff $\mathbf{x} = 0$

Definition 2.2 (Hilbert Space). A strict inner product space \mathcal{F} is a Hilbert space if it is:

- Complete: Every Cauchy sequence $\{h_i \in \mathcal{F}\}_{i=1}^{\infty}$ converges to an element $h \in \mathcal{F}$
- Separable: There is a countable subset $\hat{\mathcal{F}} = \{h_i \in \mathcal{F}\}_{i=1}^{\infty}$ such that for all $h \in \mathcal{F}$ and $\epsilon > 0$, there exists $h_i \in \hat{\mathcal{F}}$ such that $\|h_i - h\| < \epsilon$.

The interval $[0, 1]$, the reals \mathbb{R} , the complex numbers \mathbb{C} and Euclidean spaces \mathbb{R}^D are all Hilbert spaces.

2.2 Kernel Function

Just for temporal note: Maybe state and discuss Mercer's condition here.

2.3 Polynomial Kernel

The polynomial kernel is defined as

$$K_{\Phi_d}(x, y) = (\langle x, y \rangle + \alpha)^d$$

As a kernel, K corresponds to an inner product in a feature space based on some mapping:

$$K_{\Phi_d}(x, y) = \langle \Phi_d(x), \Phi_d(y) \rangle$$

Let $d = 2$, so we get the special case of the quadratic kernel

$$K(x, y) = \left(\sum_{i=1}^n x_i y_i + \alpha \right)^2 = \sum_{i=1}^n (x_i^2)(y_i^2) + \sum_{i=2}^n \sum_{j=1}^{i-1} (\sqrt{2}x_i x_j)(\sqrt{2}y_i y_j) + \sum_{i=1}^n (\sqrt{2}x_i)(\sqrt{2}y_i)$$

From this it follows that the feature map is given by:

$$\Phi_2(x) = \langle x_n^2, \dots, x_1^2, \sqrt{2}x_n x_{n-1}, \dots, \sqrt{2}x_n x_1, \sqrt{2}x_{n-1} x_{n-2}, \dots, \sqrt{2}x_n, \dots, \sqrt{2}x_1, c \rangle$$

2.4 Gaussian Kernel

3 Kernel Machines

3.1 Kernel PCA

3.2 Kernel SVM

3.3 Kernel Ridge Regression

3.4 Kernel Logistic Regression

4 Output Kernel

4.1 Kernel in Output Space

4.2 Principle Label Space Transform

Just for temporal reference: Feature-aware Label Space Dimension Reduction for Multi-label Classification (2012) YN Chen and HT Lin.

4.3 Conditional Principle Label Space Transform

4.4 Other Possible Output Kernel Techniques

5 Conclusion

Here comes the Conclusion