

SVM 1vsAll algorithm

Input:

- 3/2 training samples (**Tx**) with labels (**Ty**).
- 1/3 training samples (**Vx**) with labels (**Vy**). This will be used to validate the SVM.
- Parameters: **g** (Gaussian kernel) and **C**.

Output:

- svm_out = predicted labels (Py) of Vx.

Compare **Py** to **Vy** to compute the rate of SVM.

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For each class assign a label **1** and a label **-1** for all other classes.

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/ * Call the function **Classifiy_svm**.

| - The input parameters are: the **Tx**, labels (**1** and **-1**), **Vx**, **Vy**, **C**, **g**

| - **Classifiy_svm** will return a real value **R** -positive or negative- for each element in Vx.

|----- end For

The output is a matrix **M**

	0	1	2	9
Vx(1)	Value R of Vx(1) when class 0 is versus All	Value R of Vx(1) when class 1 is versus All	Value R of Vx(1) when class 9 is versus All
Vx(2)	Value R of Vx(2) when class 0 is versus All	
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Vx(1000)					

Now to find the predicted label of the *i*th element in **Vx** (*i*=[1..1000]), we look where is the maximal **R** in the *i*th row of the matrix **M**.

For example, if the first row of **M** is (predicted labels of the first element) :

V_x	0	1	2	3	4	5	6	7	8	9
$V_x(1)$	-2.0	3.53	6.2	-8.9	0	1	<u>10</u>	3	5	-20

The maximal value is **10** so the predicted label to be assigned to the element **1** in **V_x** is 6.

Using **M** , we can predict the labels of the elements of **V_x** .

Now, to compute the error rate, we compare the predicted labels to the real labels (**V_y**) .

This should be repeated for each value of **g** in [0.1 0.01 0.001 0.0001] and **C** in [1 10 100 1000 10000].

The optimal **g** (*i.e* **g_o**) and **C** (*i.e.* **C_o**) are those corresponding to the best error rate.

Finally, use **g_o** and **C_o** to predict the labels of **Test** dataset.