

16Spring CPE593 Project Proposal, by Xiao Wang and Ling Ma

Project name: Support vector machine implementation in Java

Project scope:

- Create a support vector machine classifier for binary classification problem. Input: a dataset $(x_1, y_1), \dots, (x_n, y_n)$, where x_i is an input vector and $y_i \in \{-1, +1\}$ is a binary label corresponding to it. Output: A SVM classifier.
- Implement four basic methods for this SVM classifier, including `svm.train`, `svm.fit`, `svm.prob`, `svm.predict`
- Explore different algorithms to solve the underlying quadratic programming (unconstrained non-smooth convex problem) behind SVM, study converge speed and complexity, including:
1) Gradient descent, with modification 2) Newton's method 3) Stochastic gradient descent 4) Sequential minimal optimization, if possible, this is implemented in the popular LibSvm library
- Implement different kernel option for the classifier, including:
1) Linear kernel 2) RBF kernel 3) Poly kernel (degree = k)
- Analyze the overall complexity.
- Implement the classifier on several benchmark datasets and analyze the performance compared with Java library.

Work allocation:

- Xiao Wang & Ling Ma: Exploration of training algorithms listed above.
- Xiao Wang: Implement methods of the classifier.
- Ling Ma: Test classifier and analyze complexity.

Github repository:

<https://github.com/maling6154/CPE593-project.git>