

Homework No.3

Machine Learning 2021

Classification

1. Given the 10 points in following table along with their classes and their Lagrangian multipliers (α_i), answer the following questions:
 - (a) What is the equation of the SVM hyperplane $h(\mathbf{x})$?
 - (b) What is the distance of \mathbf{x}_6 from the hyperplane? Is it within the margin of the classifier?
 - (c) Classify the point $\mathbf{z} = (3, 3)^T$ using $h(\mathbf{x})$ from above.

x_{i1}	x_{i2}	y_i	α_i
4	2.9	1	0.414
4	4	1	0
1	2.5	-1	0
2.5	1	-1	0.018
4.9	4.5	1	0
1.9	1.9	-1	0
3.5	4	1	0.018
0.5	1.5	-1	0
2	2.1	-1	0.414
4.5	2.5	1	0

2. Find the dual of the following version of the SVM method:

$$\begin{aligned} \min_{\mathbf{w}, b, \xi_i} \quad & \frac{\|\mathbf{w}\|^2}{2} + C \sum_{i=1}^n \xi_i \\ \text{s.t.} \quad & y_i (\mathbf{w}^T \mathbf{x}_i + b) \geq 1 - \xi_i, \\ & \xi_i \geq 0 \end{aligned}$$

By having the optimal dual solutions find the optimal solution of the primal problem (find the hyperplane).