# Support Vector Machines (SVM)

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# SVM

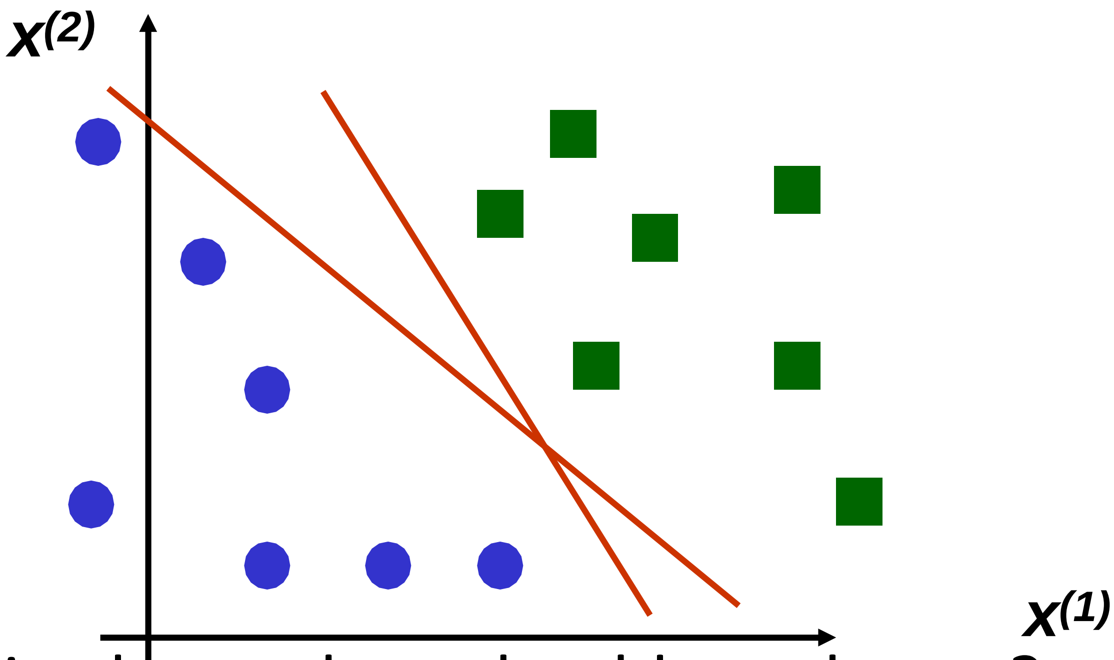
- Said to start in 1979 with Vladimir Vapnik's paper
- Major developments throughout 1990's
- Elegant theory
  - Has good generalization properties
- Have been applied to diverse problems very successfully in the last 10-15 years
- One of the most important developments in pattern recognition in the last 15 years

# Linear Discriminant Functions

- A discriminant function is linear if it can be written as

$$g(x) = w^t x + w_0$$

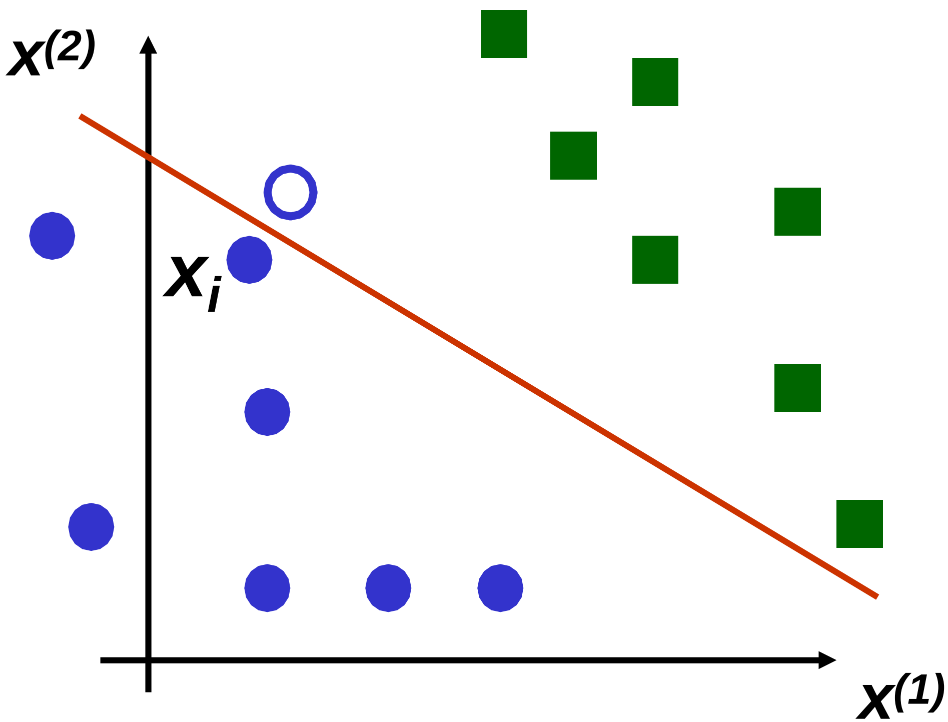
$$\boxed{\begin{array}{l} g(x) > 0 \quad \Rightarrow x \in class\ 1 \\ g(x) < 0 \quad \Rightarrow x \in class\ 2 \end{array}}$$




- which separating hyperplane should we choose?

# Linear Discriminant Functions

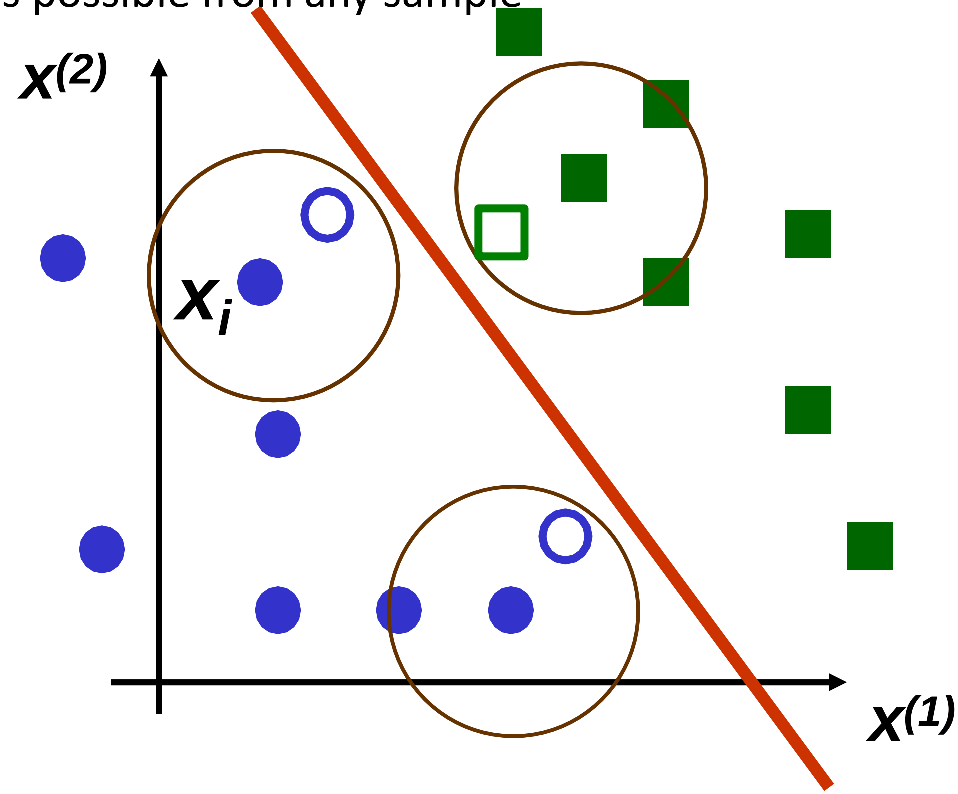
- Training data is just a subset of of all possible data
- Suppose hyperplane is close to sample $\boldsymbol{x}_i$
- If we see new sample close to sample ***i***, it is likely to be on the wrong side of the hyperplane




- Poor generalization (performance on unseen data)

# Linear Discriminant Functions

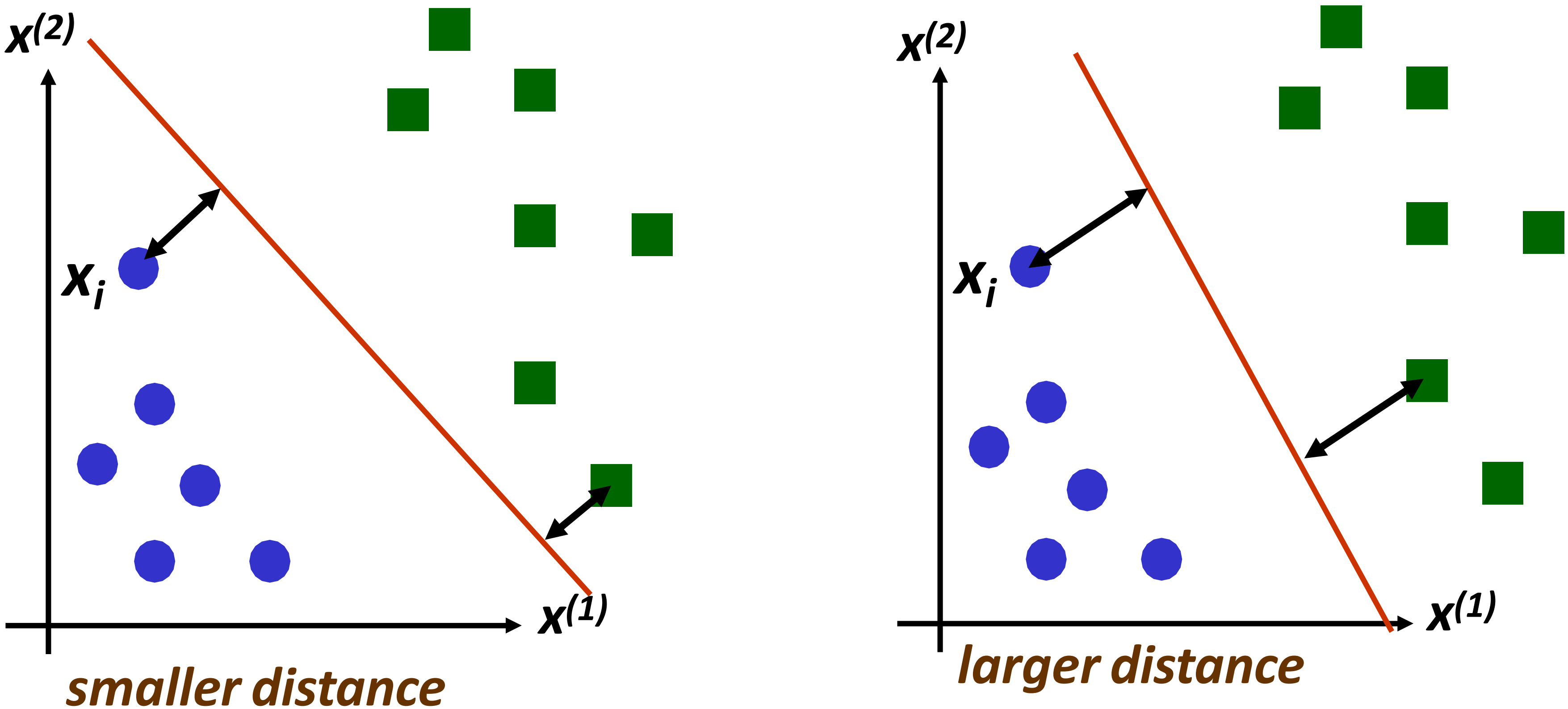
- Hyperplane as far as possible from any sample




- New samples close to old samples will be classified correctly
- Good generalization

# SVM

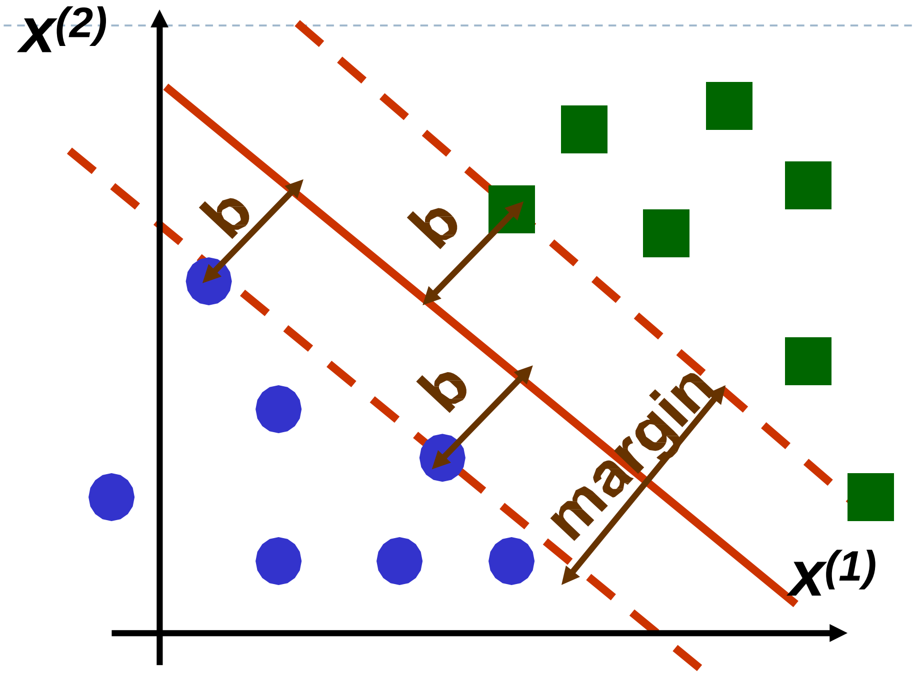
- Idea: maximize distance to the closest example




- For the optimal hyperplane
  - distance to the closest negative example = distance to the closest positive example

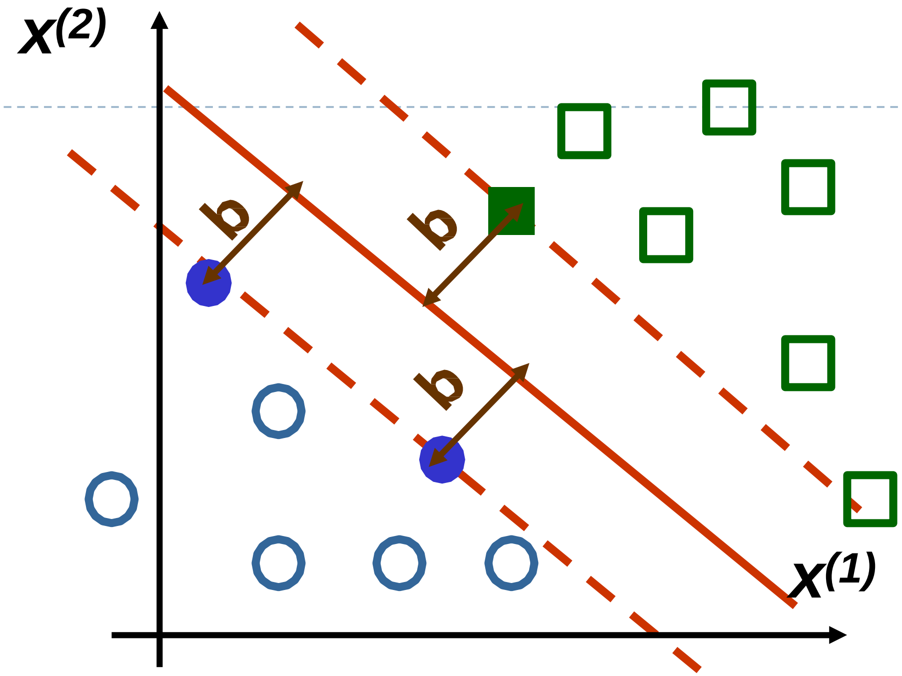
# SVM: Linearly Separable Case

- SVM: maximize the ***margin***




- ***margin*** is twice the absolute value of distance ***b*** of the closest example to the separating hyperplane
- Better generalization (performance on test data)
  - in practice
  - and in theory

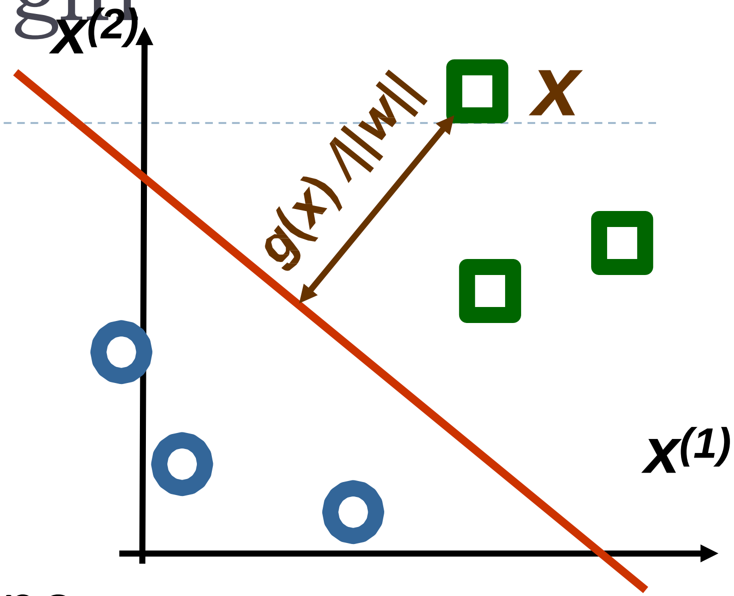
# SVM: Linearly Separable Case




- ***Support vectors*** are samples closest to separating hyperplane
  - they are the most difficult patterns to classify
  - Optimal hyperplane is completely defined by support vectors
    - of course, we do not know which samples are support vectors without finding the optimal hyperplane

# SVM: Formula for the Margin

- $g(x) = w^t x + w_0$




- absolute distance between $x$ and the boundary $g(x) = 0$

$$\frac{|w^t x + w_0|}{\|w\|}$$

- distance is unchanged for hyperplane $g_1(x) = \alpha\, g(x)$

$$\frac{|\alpha w^t x + \alpha w_0|}{\|\alpha w\|} = \frac{|w^t x + w_0|}{\|w\|}$$

- Let $x_i$ be an example closest to the boundary. Set

$$|w^t x_i + w_0| = 1$$

- Now the largest margin hyperplane is unique

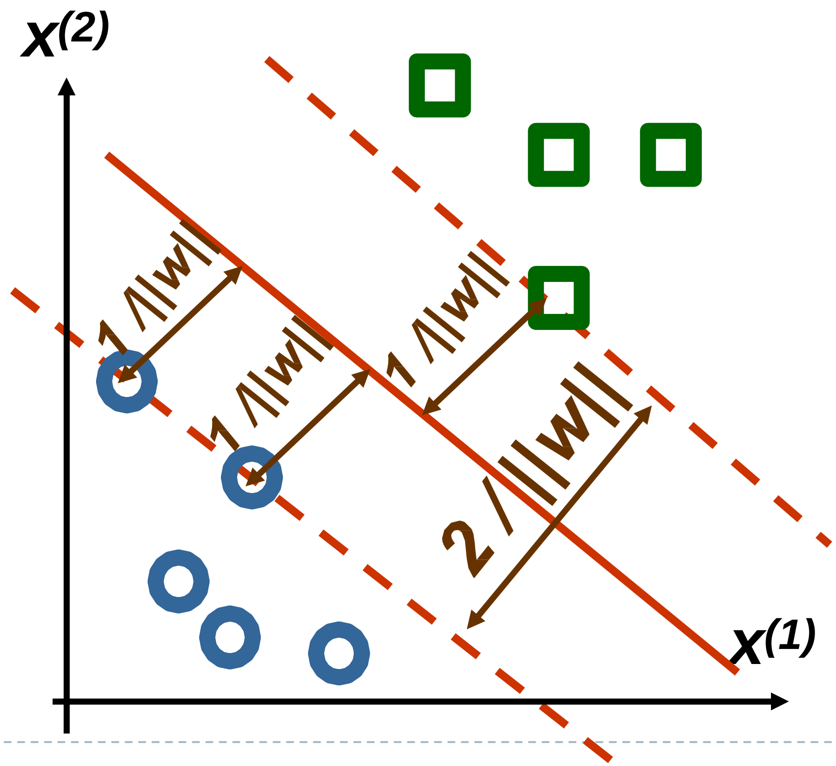
# SVM: Formula for the Margin

- For uniqueness, set $|w^t x_i + w_0| = 1$ for any example $x_i$ closest to the boundary
- now distance from closest sample $x_i$ to $g(x) = 0$ is

$$\frac{|w^t x_i + w_0|}{\|w\|} = \frac{1}{\|w\|}$$

- Thus the margin is

$$\boxed{m = \frac{2}{\|w\|}}$$



# SVM: Optimal Hyperplane

- Maximize margin $m = \dfrac{2}{\|w\|}$
  - subject to constraints

$$\begin{cases} w^t x_i + w_0 \geq 1 & \text{if } x_i \text{ is positive example} \\ w^t x_i + w_0 \leq -1 & \text{if } x_i \text{ is negative example} \end{cases}$$

- Let $\begin{cases} z_i = 1 & \text{if } x_i \text{ is positive example} \\ z_i = -1 & \text{if } x_i \text{ is negative example} \end{cases}$

- Can convert our problem to

| | |
|---|---|
| minimize | $J(w) = \dfrac{1}{2}\|w\|^2$ |
| constrained to | $z_i\left(w^t x_i + w_0\right) \geq 1 \quad \forall i$ |

- $J(w)$ is a quadratic function, thus there is a single global minimum

# SVM: Optimal Hyperplane

- Use Kuhn-Tucker theorem to convert our problem to:

maximize $L_D(\alpha) = \sum_{i=1}^{n} \alpha_i - \frac{1}{2} \sum_{i=1}^{n} \sum_{j=1}^{n} \alpha_i \alpha_j z_i z_j x_i^t x_j$

constrained to $\alpha_i \geq 0 \quad \forall i \quad and \quad \sum_{i=1}^{n} \alpha_i z_i = 0$

- $\alpha = \{\alpha_1, \ldots, \alpha_n\}$ are new variables, one for each sample
- Can rewrite $L_D(\alpha)$ using $n$ by $n$ matrix $H$:

$$L_D(\alpha) = \sum_{i=1}^{n} \alpha_i - \frac{1}{2} \begin{bmatrix} \alpha_1 \\ \vdots \\ \alpha_n \end{bmatrix}^t H \begin{bmatrix} \alpha_1 \\ \vdots \\ \alpha_n \end{bmatrix}$$

  - where the value in the $i$th row and $j$th column of $H$ is

$$H_{ij} = z_i z_j x_i^t x_j$$

# SVM: Optimal Hyperplane

- Use Kuhn-Tucker theorem to convert our problem to:

maximize $$L_D(\alpha) = \sum_{i=1}^{n} \alpha_i - \frac{1}{2} \sum_{i=1}^{n} \sum_{j=1}^{n} \alpha_i \alpha_j z_i z_j x_i^t x_j$$

constrained to $$\alpha_i \geq 0 \quad \forall i \quad \text{and} \quad \sum_{i=1}^{n} \alpha_i z_i = 0$$

- $\alpha = \{\alpha_1, \dots, \alpha_n\}$ are new variables, one for each sample
- $L_D(\alpha)$ can be optimized by quadratic programming
- $L_D(\alpha)$ formulated in terms of $\alpha$
  - depends on $w$ and $w_0$

# SVM: Optimal Hyperplane

- After finding the optimal $\alpha = \{\alpha_1, \ldots, \alpha_n\}$
  - For every sample ***i***, one of the following must hold
    - $\alpha_i = 0$ (sample ***i*** is not a support vector)
    - $\alpha_i \neq 0$ and $z_i(w^t x_i + w_0 - 1) = 0$ (sample ***i*** is support vector)
  - can find ***w*** using $w = \sum_{i=1}^{n} \alpha_i z_i x_i$
  - can solve for $w_0$ using any $\alpha_i > 0$ and $\alpha_i \left[ z_i \left( w^t x_i + w_0 \right) - 1 \right] = 0$

$$w_0 = \frac{1}{z_i} - w^t x_i$$

- Final discriminant function:

$$g(x) = \left( \sum_{x_i \in S} \alpha_i z_i x_i \right)^t x + w_0$$

  - where ***S*** is the set of support vectors

$$S = \{ x_i \mid \alpha_i \neq 0 \}$$

# SVM: Optimal Hyperplane

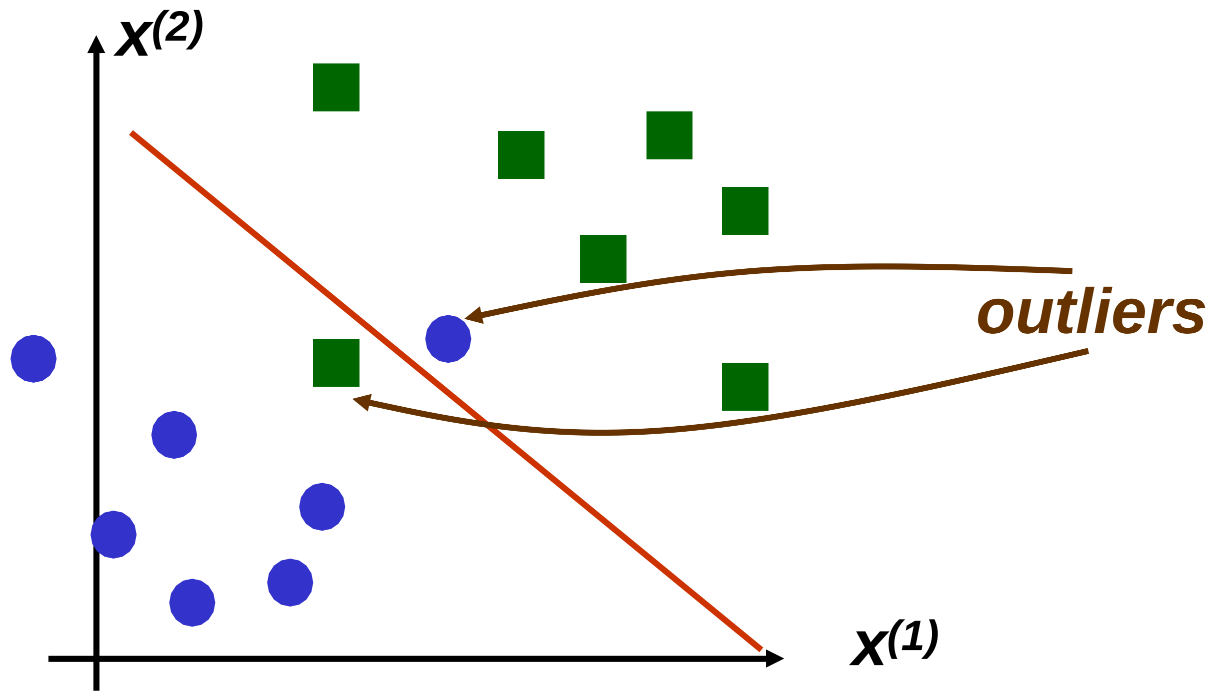
maximize $L_D(\alpha) = \sum_{i=1}^{n} \alpha_i - \frac{1}{2} \sum_{i=1}^{n} \sum_{j=1}^{n} \alpha_i \alpha_j z_i z_j x_i^t x_j$

constrained to $\alpha_i \geq 0 \quad \forall i \quad \textbf{and} \quad \sum_{i=1}^{n} \alpha_i z_i = 0$

- $L_D(\alpha)$ depends on the number of samples, not on dimension of samples
- samples appear only through the dot products $x_i^t x_j$
- This will become important when looking for a ***nonlinear*** discriminant function, as we will see soon
- Code available on the web to optimize

# SVM: Non Separable Case

- Data is most likely to be not linearly separable, but linear classifier may still be appropriate



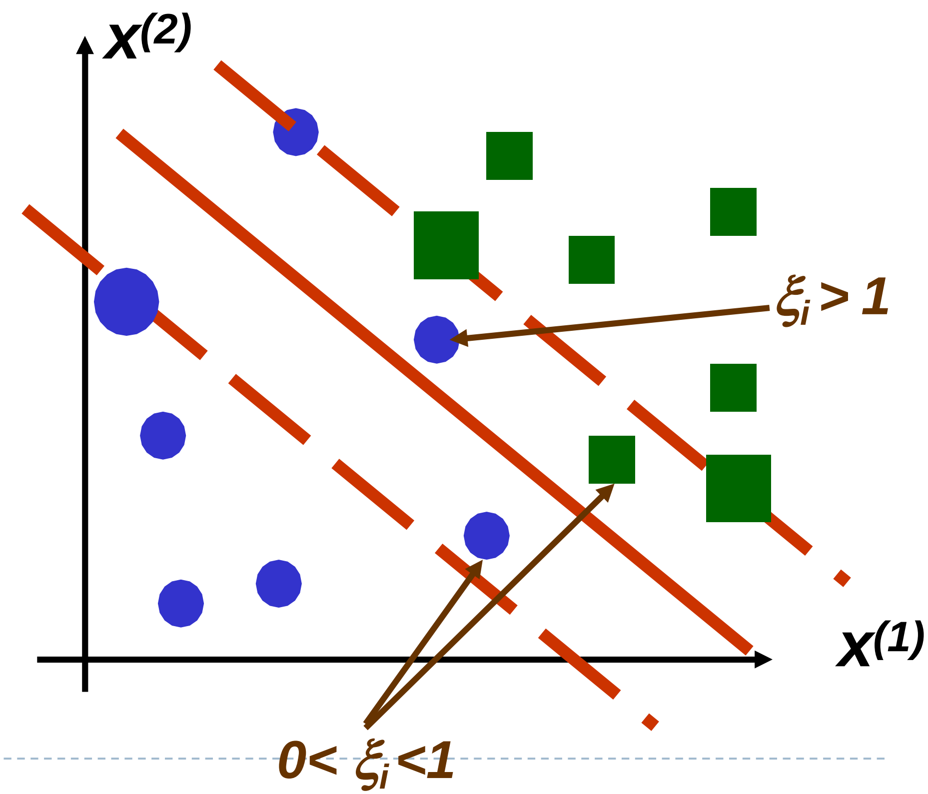

- Can apply SVM in non linearly separable case
  - data should be "almost" linearly separable for good performance

# SVM: Non Separable Case

- Use non-negative slack variables $\xi_1, \ldots, \xi_n$
  - one for each sample
- Change constraints from $z_i(w\, x_i + w_0) \geq 1$ to

$$z_i(w\, x_i + w_0) \geq 1 - \xi_i \qquad \forall i$$

- $\xi_i$ is a measure of deviation from the ideal for sample $i$
  - $\xi_i > 1$ sample $i$ is on the wrong side of the separating hyperplane
  - $0 < \xi_i < 1$ sample $i$ is on the right side of separating hyperplane but within the region of maximum margin



# SVM: Non Separable Case

- Would like to minimize

$$J(w,\xi_1,\dots,\xi_n) = \frac{1}{2}\|w\|^2 + \beta\sum_{i=1}^{n} I(\xi_i > 0)$$

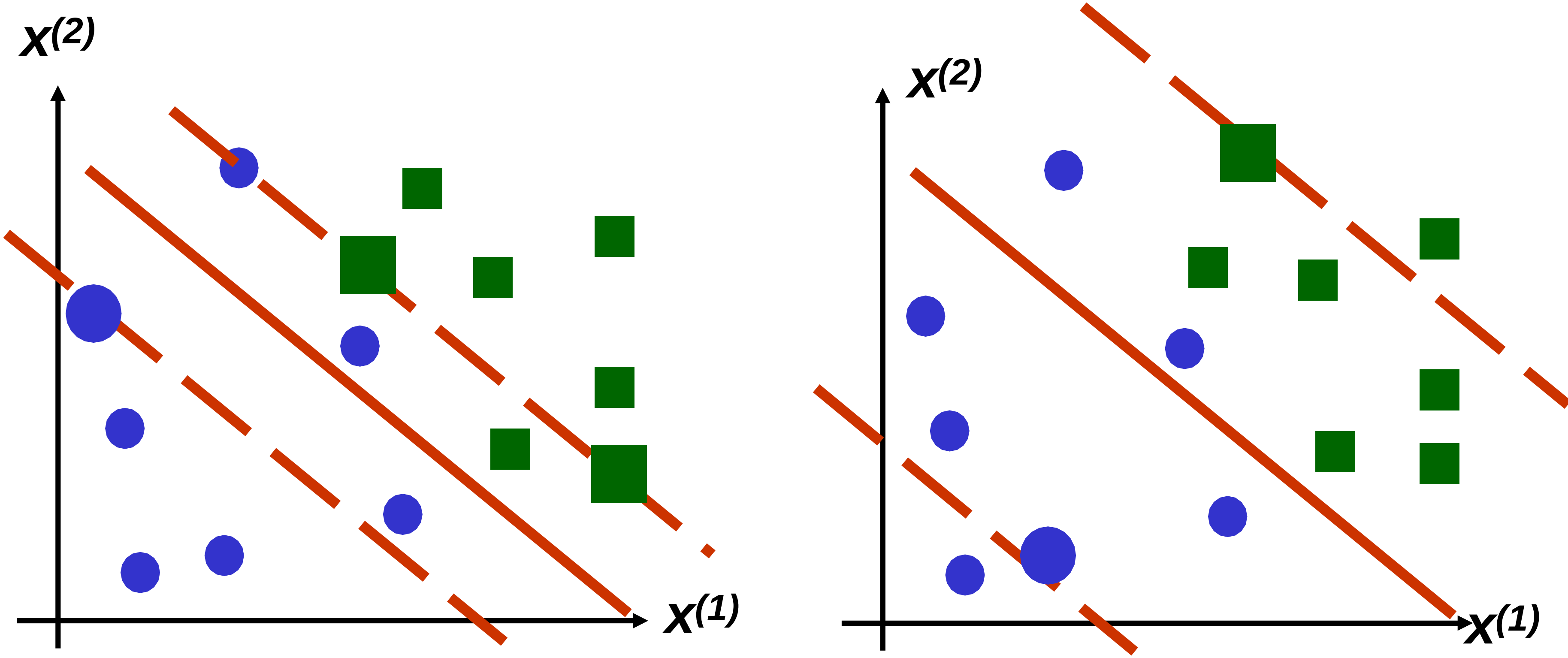
# of samples not in ideal location

- where $I(\xi_i > 0) = \begin{cases} 1 & if \ \ \xi_i > 0 \\ 0 & if \ \ \xi_i \le 0 \end{cases}$
- constrained to $z_i\left(w^t x_i + w_0\right) \ge 1 - \xi_i$ and $\xi_i \ge 0 \quad \forall i$
- $\beta$ measures relative weight of first and second terms
  - if $\beta$ is small, we allow a lot of samples not in ideal position
  - if $\beta$ is large, we want to have very few samples not in ideal position
  - choosing $\beta$ appropriately is important

# SVM: Non Separable Case

$$J(w,\xi_1,\dots,\xi_n) = \frac{1}{2}\|w\|^2 + \beta\sum_{i=1}^{n} I(\xi_i > 0)$$

# of examples not in ideal location




large $\beta$, few samples not in ideal position

small $\beta$, a lot of samples not in ideal position

# SVM: Non Separable Case

- Unfortunately this minimization problem is NP-hard due to discontinuity of functions $I(\xi_i)$

$$J(w,\xi_1,\dots,\xi_n) = \frac{1}{2}\|w\|^2 + \beta\sum_{i=1}^{n} I(\xi_i > 0)$$

***# of examples not in ideal location***

  - where $I(\xi_i > 0) = \begin{cases} 1 & \text{if } \xi_i > 0 \\ 0 & \text{if } \xi_i \le 0 \end{cases}$
  - constrained to $z_i(w^t x_i + w_0) \ge 1 - \xi_i$ and $\xi_i \ge 0 \quad \forall i$

# SVM: Non Separable Case

- Instead we minimize

$$J(w,\xi_1,\dots,\xi_n)=\frac{1}{2}\|w\|^2+\beta\sum_{i=1}^{n}\xi_i$$

a measure of
# of misclassified
examples

  - constrained to $\begin{cases} z_i\left(w^t x_i + w_0\right) \ge 1-\xi_i & \forall i \\ \xi_i \ge 0 & \forall i \end{cases}$

- Use Kuhn-Tucker theorem to converted to

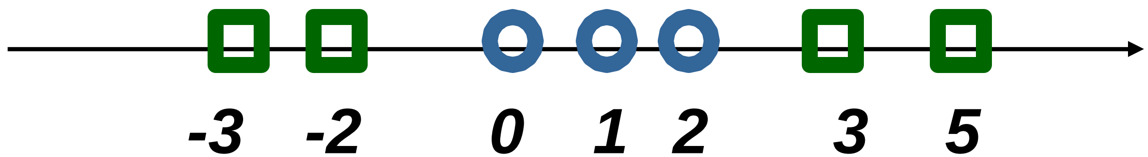
$$\boxed{\begin{array}{ll} \text{maximize} & L_D(\alpha)=\sum_{i=1}^{n}\alpha_i-\frac{1}{2}\sum_{i=1}^{n}\sum_{j=1}^{n}\alpha_i\alpha_j z_i z_j x_i^t x_j \\ \text{constrained to} & 0\le\alpha_i\le\beta \quad \forall i \quad \text{and} \quad \sum_{i=1}^{n}\alpha_i z_i = 0 \end{array}}$$

  - find $w$ using $w=\sum_{i=1}^{n}\alpha_i z_i x_i$
  - solve for $w_0$ using any $0<\alpha_i<\beta$ and $\alpha_i\left[z_i\left(w^t x_i + w_0\right)-1\right]=0$

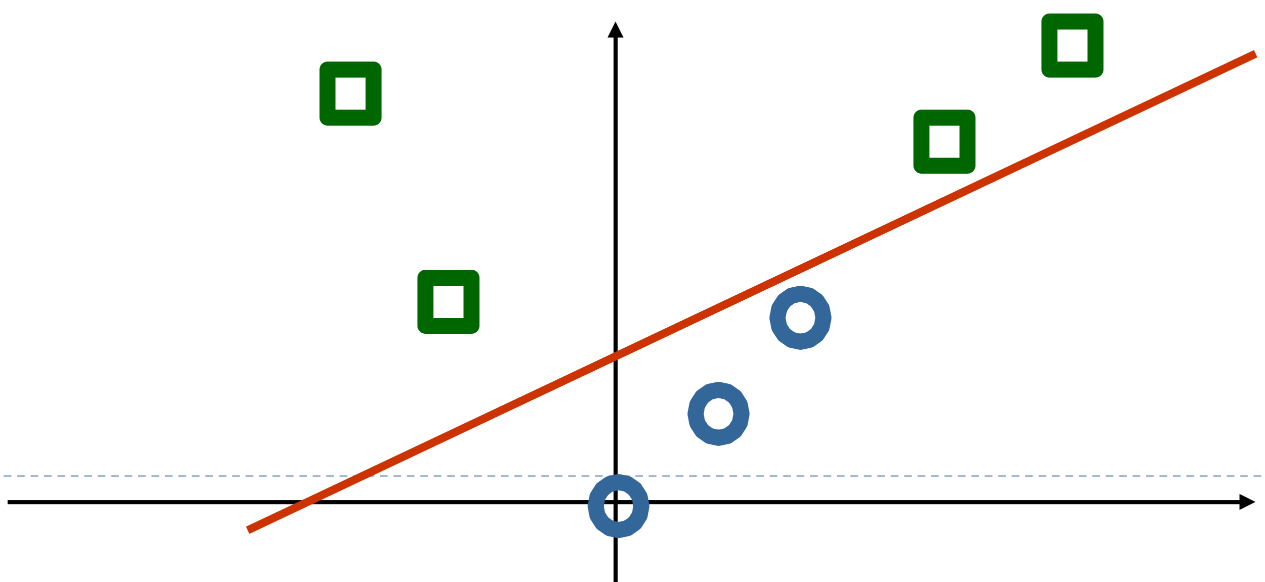
# Non Linear Mapping

- Cover's theorem:
  - *"pattern-classification problem cast in a high dimensional space non-linearly is more likely to be linearly separable than in a low-dimensional space"*

- One dimensional space, not linearly separable

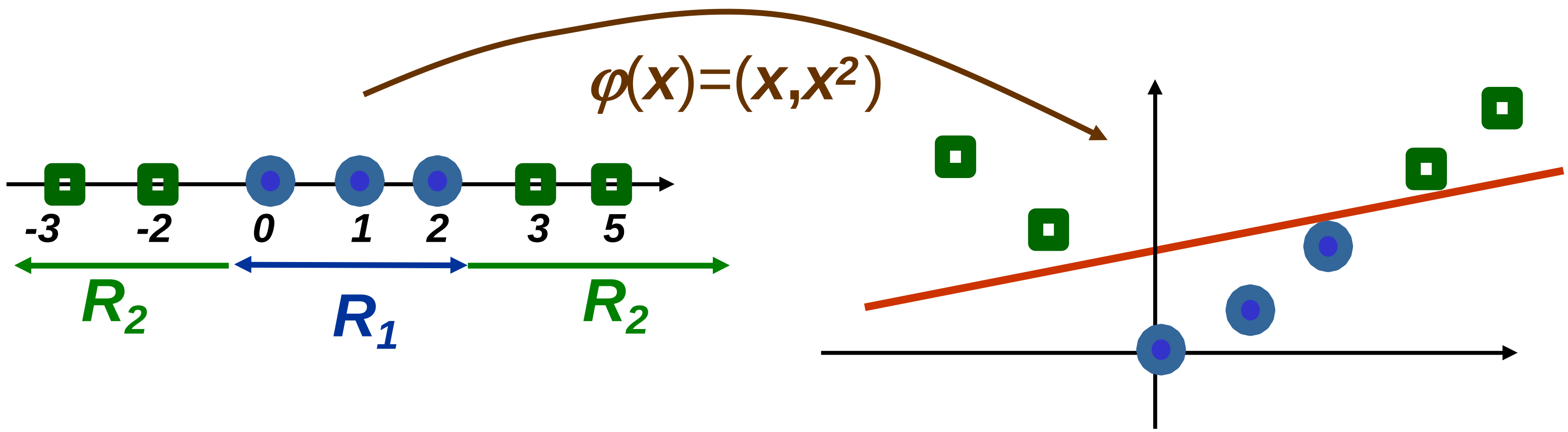



- Lift to two dimensional space with $\varphi(x)=(x,x^2)$



# Non Linear Mapping

- To solve a non linear problem with a linear classifier
  1. Project data $\boldsymbol{x}$ to high dimension using function $\varphi(\boldsymbol{x})$
  2. Find a linear discriminant function for transformed data $\varphi(\boldsymbol{x})$
  3. Final nonlinear discriminant function is $\boldsymbol{g}(\boldsymbol{x}) = \boldsymbol{w}^t \varphi(\boldsymbol{x}) + \boldsymbol{w}_0$




- In 2D, discriminant function is linear

$$g\left(\begin{bmatrix} x^{(1)} \\ x^{(2)} \end{bmatrix}\right) = \begin{bmatrix} w_1 & w_2 \end{bmatrix} \begin{bmatrix} x^{(1)} \\ x^{(2)} \end{bmatrix} + w_0$$

- In 1D, discriminant function is not linear $\quad g(x) = w_1 x + w_2 x^2 + w_0$

# Non Linear SVM

- Can use any linear classifier after lifting data into a higher dimensional space. However we will have to deal with the "curse of dimensionality"
  1. poor generalization to test data
  2. computationally expensive

- SVM avoids the "curse of dimensionality" problems by
  - enforcing largest margin permits good generalization
    - It can be shown that generalization in SVM is a function of the margin, independent of the dimensionality
  - computation in the higher dimensional case is performed only implicitly through the use of ***kernel*** functions

# Non Linear SVM: Kernels

- Recall SVM optimization

$$\text{maximize} \quad L_D(\alpha) = \sum_{i=1}^{n} \alpha_i - \frac{1}{2} \sum_{i=1}^{n} \sum_{j=1}^{n} \alpha_i \alpha_j z_i z_j x_i^t x_j$$

- Note this optimization depends on samples $\boldsymbol{x_i}$ only through the dot product $\boldsymbol{x_i^t x_j}$

- If we lift $\boldsymbol{x_i}$ to high dimension using $\boldsymbol{\varphi}(\boldsymbol{x})$, need to compute high dimensional product $\boldsymbol{\varphi}(\boldsymbol{x_i})^t \boldsymbol{\varphi}(\boldsymbol{x_j})$

$$\text{maximize} \quad L_D(\alpha) = \sum_{i=1}^{n} \alpha_i - \frac{1}{2} \sum_{i=1}^{n} \sum_{j=1}^{n} \alpha_i \alpha_j z_i z_j \varphi(x_i)^t \varphi(x_j)$$

$K(x_i,x_j)$

- Idea: find ***kernel*** function $\boldsymbol{K}(\boldsymbol{x_i},\boldsymbol{x_j})$ s.t.

$$\boldsymbol{K}(\boldsymbol{x_i},\boldsymbol{x_j}) = \boldsymbol{\varphi}(\boldsymbol{x_i})^t \boldsymbol{\varphi}(\boldsymbol{x_j})$$

# Non Linear SVM: Kernels

$$\text{maximize} \quad L_D(\alpha) = \sum_{i=1}^{n} \alpha_i - \frac{1}{2}\sum_{i=1}^{n}\sum_{j=1}^{n} \alpha_i \alpha_j z_i z_j \varphi(x_i)^t \varphi(x_j)$$

$K(x_i, x_j)$

- Then we only need to compute $\boldsymbol{K}(\boldsymbol{x}_i, \boldsymbol{x}_j)$ instead of $\boldsymbol{\varphi}(\boldsymbol{x}_i)^t \boldsymbol{\varphi}(\boldsymbol{x}_j)$
  - "kernel trick": do not need to perform operations in high dimensional space explicitly

# Non Linear SVM: Kernels

- Suppose we have 2 features and $\boldsymbol{K}(\boldsymbol{x},\boldsymbol{y}) = (\boldsymbol{x}^t\boldsymbol{y})^2$

- Which mapping $\boldsymbol{\varphi}(\boldsymbol{x})$ does it correspond to?

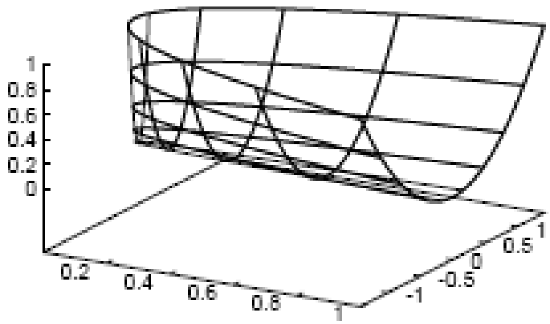
$$K(x,y) = (x^t y)^2 = \left( \begin{bmatrix} x^{(1)} & x^{(2)} \end{bmatrix} \begin{bmatrix} y^{(1)} \\ y^{(2)} \end{bmatrix} \right)^2 = \left(x^{(1)}y^{(1)} + x^{(2)}y^{(2)}\right)^2$$

$$= \left(x^{(1)}y^{(1)}\right)^2 + 2\left(x^{(1)}y^{(1)}\right)\left(x^{(2)}y^{(2)}\right) + \left(x^{(2)}y^{(2)}\right)^2$$

$$= \begin{bmatrix} \left(x^{(1)}\right)^2 & \sqrt{2}x^{(1)}x^{(2)} & \left(x^{(2)}\right)^2 \end{bmatrix} \begin{bmatrix} \left(y^{(1)}\right)^2 & \sqrt{2}y^{(1)}y^{(2)} & \left(y^{(2)}\right)^2 \end{bmatrix}^t$$

- Thus

$$\varphi(x) = \begin{bmatrix} \left(x^{(1)}\right)^2 & \sqrt{2}x^{(1)}x^{(2)} & \left(x^{(2)}\right)^2 \end{bmatrix}$$



# Non Linear SVM: Kernels

- How to choose kernel function $\boldsymbol{K}(\boldsymbol{x}_i,\boldsymbol{x}_j)$?
  - $\boldsymbol{K}(\boldsymbol{x}_i,\boldsymbol{x}_j)$ should correspond to product $\boldsymbol{\varphi}(\boldsymbol{x}_i)^t\boldsymbol{\varphi}(\boldsymbol{x}_j)$ in a higher dimensional space
  - Mercer's condition tells us which kernel function can be expressed as dot product of two vectors
  - Kernel's not satisfying Mercer's condition can be sometimes used, but no geometrical interpretation
- Some common choices (satisfying Mercer's condition):
  - Polynomial kernel

$$K(x_i, x_j) = (x_i^t x_j + 1)^p$$

  - Gaussian radial Basis kernel (data is lifted in infinite dimensions)

$$K(x_i, x_j) = \exp\left(-\frac{1}{2\sigma^2}\|x_i - x_j\|^2\right)$$

# Non Linear SVM

- search for separating hyperplane in high dimension

$$w\varphi(x)+w_0=0$$

- Choose $\varphi(x)$ so that the first ("0"th) dimension is the augmented dimension with feature value fixed to 1

$$\varphi(x)=\begin{bmatrix}1 & x^{(1)} & x^{(2)} & x^{(1)}x^{(2)}\end{bmatrix}^t$$

- Threshold parameter $w_0$ gets folded into the weight vector $w$

$$\begin{bmatrix}w_0 & w\end{bmatrix}\underbrace{\begin{bmatrix}1\\ *\end{bmatrix}}_{\varphi(x)}=0$$

# Non Linear SVM

- Will not use notation $\boldsymbol{a} = [\boldsymbol{w_0} \;\; \boldsymbol{w}]$, we'll use old
  - notation $\boldsymbol{w}$ and seek hyperplane through the origin

$$w\varphi(x) = 0$$

- If the first component of $\varphi(x)$ is not $1$, the above is equivalent to saying that the hyperplane has to go through the origin in high dimension
  - removes only one degree of freedom
  - But we have introduced many new degrees when we lifted the data in high dimension

# Non Linear SVM Recepie

- Start with data $\boldsymbol{x_1},\ldots,\boldsymbol{x_n}$ which lives in feature space of dimension $\boldsymbol{d}$
- Choose kernel $\boldsymbol{K}(\boldsymbol{x_i},\boldsymbol{x_j})$ or function $\boldsymbol{\varphi}(\boldsymbol{x_i})$ which takes sample $\boldsymbol{x_i}$ to a higher dimensional space

- Find the largest margin linear discriminant function in the higher dimensional space by using quadratic programming package to solve:

$$\text{maximize} \quad L_D(\alpha) = \sum_{i=1}^{n} \alpha_i - \frac{1}{2} \sum_{i=1}^{n} \sum_{j=1}^{n} \alpha_i \alpha_j z_i z_j K(x_i, x_j)$$

$$\text{constrained to} \quad 0 \le \alpha_i \le \beta \quad \forall i \quad \text{and} \quad \sum_{i=1}^{n} \alpha_i z_i = 0$$

# Non Linear SVM Recipe

- Weight vector $\boldsymbol{w}$ in the high dimensional space:

$$\boldsymbol{w} = \sum_{x_i \in S} \alpha_i z_i \varphi(x_i)$$

  - where $\boldsymbol{S}$ is the set of support vectors $\quad S = \{x_i \mid \alpha_i \neq 0\}$

- Linear discriminant function of largest margin in the high dimensional space:

$$g(\varphi(x)) = w^t \varphi(x) = \left( \sum_{x_i \in S} \alpha_i z_i \varphi(x_i) \right)^t \varphi(x)$$

- Non linear discriminant function in the original space:

$$g(x) = \left( \sum_{x_i \in S} \alpha_i z_i \varphi(x_i) \right)^t \varphi(x) = \sum_{x_i \in S} \alpha_i z_i \varphi^t(x_i) \varphi(x) = \sum_{x_i \in S} \alpha_i z_i K(x_i, x)$$

- decide class 1 if $\boldsymbol{g}(\boldsymbol{x}) > 0$, otherwise decide class 2

# Non Linear SVM

- Nonlinear discriminant function

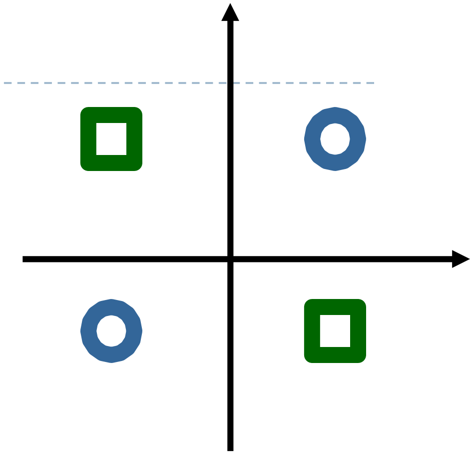
$$g(x) = \sum_{x_i \in S} \boxed{\alpha_i} \boxed{z_i} \boxed{K(x_i, x)}$$

$$g(x) = \sum \boxed{\text{weight of support vector } x_i} \boxed{\mp 1} \boxed{\text{similarity between } x \text{ and support vector } x_i}$$

most important training samples, i.e. support vectors

$$K(x_i, x) = \exp\left(-\frac{1}{2\sigma^2}\|x_i - x\|^2\right)$$

# SVM Example: XOR Problem



- Class 1: $\mathbf{x_1} = [1,-1]$, $\mathbf{x_2} = [-1,1]$
- Class 2: $\mathbf{x_3} = [1,1]$, $\mathbf{x_4} = [-1,-1]$
- Use polynomial kernel of degree 2:
  - $K(x_i,x_j) = (x_i{}^t x_j + 1)^2$
  - This kernel corresponds to mapping

$$(\mathbf{x}) = \left[ 1 \quad \sqrt{2}\mathbf{x}^{(1)} \quad \sqrt{2}\mathbf{x}^{(2)} \quad \sqrt{2}\mathbf{x}^{(1)}\mathbf{x}^{(2)} \quad \left(\mathbf{x}^{(1)}\right)^2 \quad \left(\mathbf{x}^{(2)}\right)^2 \right]$$

- Need to maximize

$$\mathbf{L_D}(\alpha) = \sum_{i=1}^{4} \alpha_i \quad \frac{1}{2} \sum_{i=1}^{4} \sum_{j=1}^{4} \alpha_i \alpha_i \mathbf{z}_i \mathbf{z}_j \left(\mathbf{x}_i^t \mathbf{x}_j + 1\right)^2$$

constrained to $\quad \mathbf{0} \le \alpha_i \quad \forall i \quad \textit{and} \quad \alpha_1 + \alpha_2 - \alpha_3 - \alpha_4 = \mathbf{0}$

# SVM Example: XOR Problem

- Can rewrite $L_D(\alpha) = \sum_{i=1}^{4} \alpha_i - \frac{1}{2}\alpha^t H \alpha$
  - where $\alpha = [\alpha_1 \quad \alpha_2 \quad \alpha_3 \quad \alpha_4]^t$ and $H = \begin{bmatrix} 9 & 1 & -1 & -1 \\ 1 & 9 & -1 & -1 \\ -1 & -1 & 9 & 1 \\ -1 & -1 & 1 & 9 \end{bmatrix}$
- Take derivative with respect to $\alpha$ and set it to $0$

$$\frac{d}{da} L_D(\alpha) = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} - \begin{bmatrix} 9 & 1 & -1 & -1 \\ 1 & 9 & -1 & -1 \\ -1 & -1 & 9 & 1 \\ -1 & -1 & 1 & 9 \end{bmatrix} \alpha = 0$$

- Solution to the above is $\alpha_1 = \alpha_2 = \alpha_3 = \alpha_4 = 0.25$
  - satisfies the constraints $\forall i, \ 0 \le \alpha_i \ \textit{and} \ \ \alpha_1 + \alpha_2 - \alpha_3 - \alpha_4 = 0$
  - all samples are support vectors

# SVM Example: XOR Problem

$$(\mathbf{x}) = \begin{bmatrix} 1 & \sqrt{2}\mathbf{x}^{(1)} & \sqrt{2}\mathbf{x}^{(2)} & \sqrt{2}\mathbf{x}^{(1)}\mathbf{x}^{(2)} & \left(\mathbf{x}^{(1)}\right)^2 & \left(\mathbf{x}^{(2)}\right)^2 \end{bmatrix}$$

- Weight vector ***w*** is:

$$w = \sum_{i=1}^{4} \alpha_i z_i \varphi(x_i) = 0.25\left(\varphi(x_1) + \varphi(x_2) - \varphi(x_3) - \varphi(x_4)\right)$$

$$= \begin{bmatrix} 0 & 0 & 0 & \sqrt{2} & 0 & 0 \end{bmatrix}$$

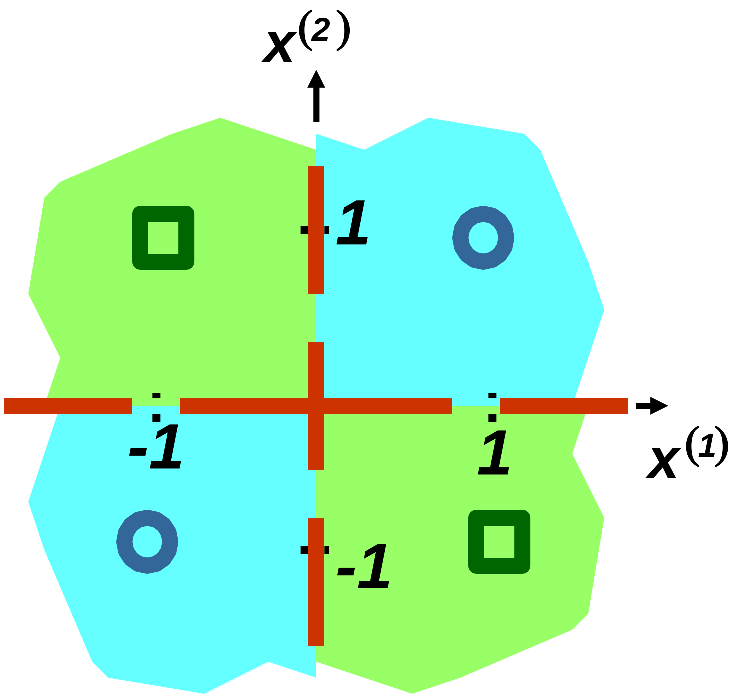
  - by plugging in $\mathbf{x_1} = [1,-1]$, $\mathbf{x_2} = [-1,1]$, $\mathbf{x_3} = [1,1]$, $\mathbf{x_4} = [-1,-1]$

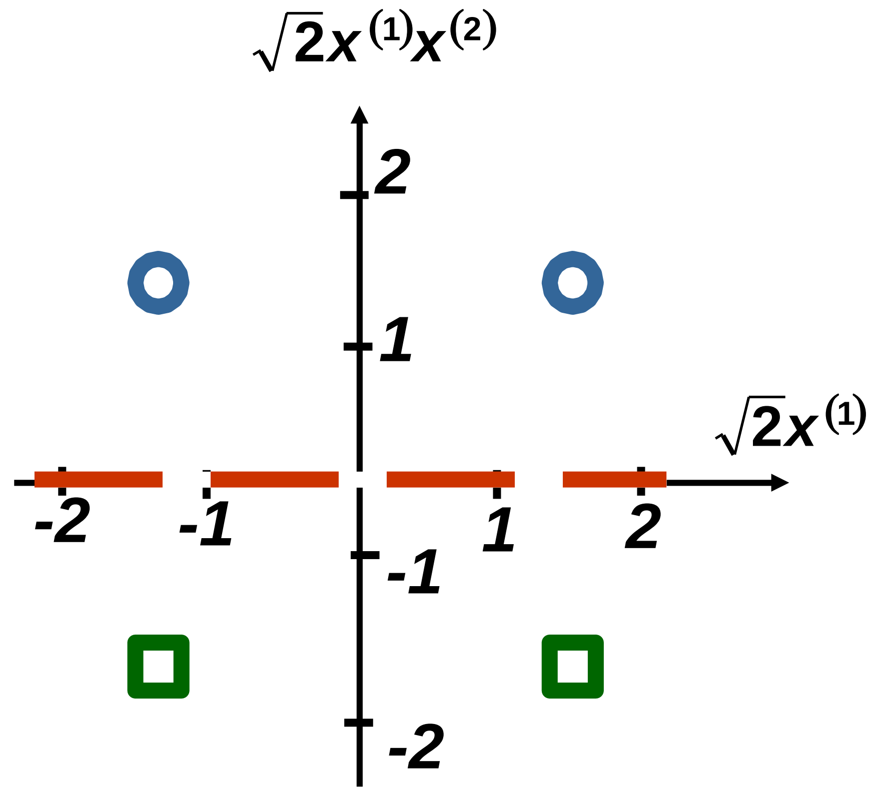
- Thus the nonlinear discriminant function is:

$$g(x) = w\varphi(x) = \sum_{i=1}^{6} w_i \varphi_i(x) = \sqrt{2}\left(\sqrt{2}\mathbf{x}^{(1)}\mathbf{x}^{(2)}\right) = 2\mathbf{x}^{(1)}\mathbf{x}^{(2)}$$

# SVM Example: XOR Problem

$$g(x) = -2x^{(1)}x^{(2)}$$




decision boundaries nonlinear

decision boundary is linear

# SVM Summary

- Advantages:
  - Based on nice theory
  - excellent generalization properties
  - objective function has no local minima
  - can be used to find non linear discriminant functions
  - Complexity of the classifier is characterized by the number of support vectors rather than the dimensionality of the transformed space

- Disadvantages:
  - tends to be slower than other methods
  - quadratic programming is computationally expensive
  - Not clear how to choose the Kernel