

Exercise of Supervised Learning: SVM Part 1

Yawei Li

yawei.li@stat.uni-muenchen.de

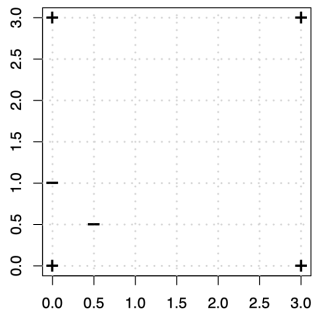
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Exercise 1: Soft Margin Classifier

The primal optimization problem for the two-class soft margin SVM classification is given by

$$\begin{aligned} \min_{\boldsymbol{\theta}, \theta_0, \zeta^{(i)}} \quad & \frac{1}{2} \|\boldsymbol{\theta}\|^2 + \sum_{i=1}^n \zeta^{(i)} \\ \text{s.t.:} \quad & y^{(i)}(\boldsymbol{\theta}^T \mathbf{x}^{(i)} + \theta_0) \geq 1 - \zeta^{(i)}, \\ & \zeta^{(i)} \geq 0, \quad \forall i = 1, \dots, n. \end{aligned}$$

(a) Add the decision boundary to the figure for $\hat{\boldsymbol{\theta}} = (1, 1)^T$, $\hat{\theta}_0 = -2$. (NB: This is the approximate optimum for $C = 10$).



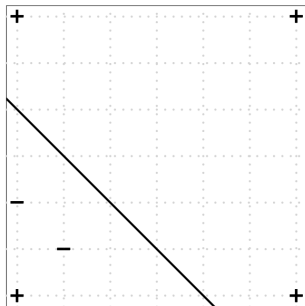
Solution to Exercise 1 (a)

The hyperplane is given by:

$$\theta_1 x_1^{(i)} + \theta_2 x_2^{(i)} + \theta_0 = 0$$

Plugging in the values for the θ s and solving for x_2 , we get the decision boundary:

$$x_2 = -x_1 + 2$$



Draw this figure on whiteboard.

Exercise 1 (b)

(b) Identify the points on the margin hyperplanes and compute the values of their slack variable $\zeta^{(i)}$.

Solution to Exercise 1 (b)

To determine which points are support vectors, we will use the constraint:

$$y^{(i)}(\mathbf{x}^{(i)}\hat{\boldsymbol{\theta}} + \hat{\theta}_0) \geq 1 - \zeta^{(i)}$$

- ▶ $(0, 0)$: $1(0 + 0 - 2) = -2 \geq 1 - \zeta^{(1)} \rightarrow \zeta^{(1)} \geq 3$, \rightsquigarrow **Not** on the margin, slack variable $\zeta^{(i)} = 3$.
- ▶ $(0.5, 0.5)$: $-1(0.5 + 0.5 - 2) = 1 \geq 1 - \zeta^{(2)} \rightarrow \zeta^{(2)} \geq 0$, \rightsquigarrow On the margin, slack variable $\zeta^{(i)} = 0$.
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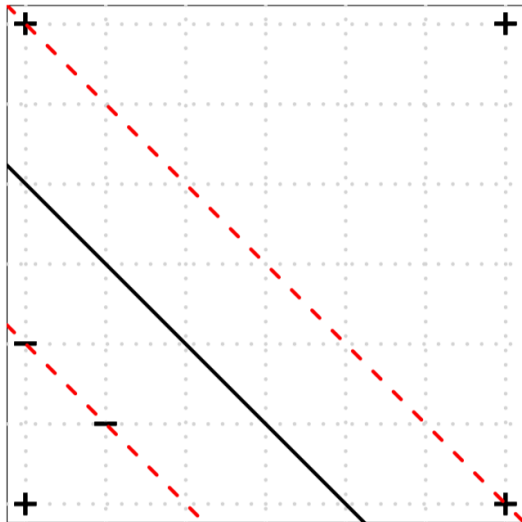
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Solution to Exercise 1 (b): Continued



Exercise 2: Optimization

Write your own stochastic subgradient descent routine to solve the soft-margin SVM in the primal formulation.

Hints:

- ▶ Use the regularized-empirical-risk-minimization formulation, i.e., an optimization criterion without constraints.
- ▶ No kernels, just a linear SVM.
- ▶ Compare your implementation with an existing implementation (e.g. `kernallab` in R. Are your results similar? Note that you might have to switch off the automatic data scaling in the already existing implementation.

Solution: show the standard solution.