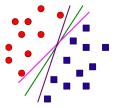
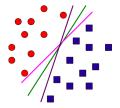
### The Best Hyperplane Separator?

- Perceptron finds one of the many possible hyperplanes separating the data
  - .. if one exists
- Of the many possible choices, which one is the best?



## The Best Hyperplane Separator?

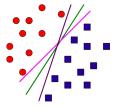
- Perceptron finds one of the many possible hyperplanes separating the data
  - .. if one exists
- Of the many possible choices, which one is the best?



• Intuitively, we want the hyperplane having the maximum margin

### The Best Hyperplane Separator?

- Perceptron finds one of the many possible hyperplanes separating the data
  - .. if one exists
- Of the many possible choices, which one is the best?



- Intuitively, we want the hyperplane having the maximum margin
- Large margin leads to good generalization on the test data
  - We will see this formally when we cover Learning Theory

# Support Vector Machine (SVM)

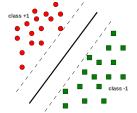
- Probably the most popular/influential classification algorithm
- Backed by solid theoretical groundings (Vapnik and Cortes, 1995)

# Support Vector Machine (SVM)

- Probably the most popular/influential classification algorithm
- Backed by solid theoretical groundings (Vapnik and Cortes, 1995)
- A hyperplane based classifier (like the Perceptron)

### Support Vector Machine (SVM)

- Probably the most popular/influential classification algorithm
- Backed by solid theoretical groundings (Vapnik and Cortes, 1995)
- A hyperplane based classifier (like the Perceptron)
- Additionally uses the Maximum Margin Principle
  - Finds the hyperplane with maximum separation margin on the training data



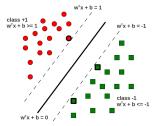
ullet A hyperplane based linear classifier defined by ullet and b

- ullet A hyperplane based linear classifier defined by ullet and b
- Prediction rule:  $y = sign(\mathbf{w}^T \mathbf{x} + b)$

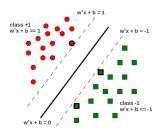
- ullet A hyperplane based linear classifier defined by ullet and b
- Prediction rule:  $y = sign(\mathbf{w}^T \mathbf{x} + b)$
- Given: Training data  $\{(\mathbf{x}_1, y_1), \dots, (\mathbf{x}_N, y_N)\}$
- Goal: Learn w and b that achieve the maximum margin

- ullet A hyperplane based linear classifier defined by ullet and b
- Prediction rule:  $y = sign(\mathbf{w}^T \mathbf{x} + b)$
- Given: Training data  $\{(\mathbf{x}_1, y_1), \dots, (\mathbf{x}_N, y_N)\}$
- Goal: Learn w and b that achieve the maximum margin
- ullet For now, assume the entire training data is correctly classified by  $({f w},b)$ 
  - Zero loss on the training examples (non-zero loss case later)

- ullet A hyperplane based linear classifier defined by ullet and b
- Prediction rule:  $y = sign(\mathbf{w}^T \mathbf{x} + b)$
- Given: Training data  $\{(\mathbf{x}_1, y_1), \dots, (\mathbf{x}_N, y_N)\}$
- Goal: Learn w and b that achieve the maximum margin
- ullet For now, assume the entire training data is correctly classified by  $(\mathbf{w},b)$ 
  - Zero loss on the training examples (non-zero loss case later)

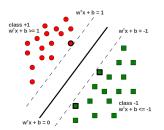


- ullet A hyperplane based linear classifier defined by ullet and b
- Prediction rule:  $y = sign(\mathbf{w}^T \mathbf{x} + b)$
- Given: Training data  $\{(\mathbf{x}_1, y_1), \dots, (\mathbf{x}_N, y_N)\}$
- Goal: Learn w and b that achieve the maximum margin
- ullet For now, assume the entire training data is correctly classified by  $(\mathbf{w},b)$ 
  - Zero loss on the training examples (non-zero loss case later)



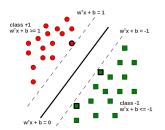
- Assume the hyperplane is such that
  - $\mathbf{w}^T \mathbf{x}_n + b \ge 1$  for  $y_n = +1$

- ullet A hyperplane based linear classifier defined by ullet and b
- Prediction rule:  $y = sign(\mathbf{w}^T \mathbf{x} + b)$
- Given: Training data  $\{(\mathbf{x}_1, y_1), \dots, (\mathbf{x}_N, y_N)\}$
- Goal: Learn w and b that achieve the maximum margin
- ullet For now, assume the entire training data is correctly classified by  $(\mathbf{w},b)$ 
  - Zero loss on the training examples (non-zero loss case later)



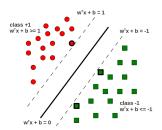
- Assume the hyperplane is such that
  - $\mathbf{w}^T \mathbf{x}_n + b \ge 1$  for  $y_n = +1$
  - $\mathbf{w}^T \mathbf{x}_n + b \le -1$  for  $y_n = -1$

- ullet A hyperplane based linear classifier defined by ullet and b
- Prediction rule:  $y = sign(\mathbf{w}^T \mathbf{x} + b)$
- Given: Training data  $\{(\mathbf{x}_1, y_1), \dots, (\mathbf{x}_N, y_N)\}$
- Goal: Learn  $\mathbf{w}$  and b that achieve the maximum margin
- ullet For now, assume the entire training data is correctly classified by  $(\mathbf{w},b)$ 
  - Zero loss on the training examples (non-zero loss case later)



- Assume the hyperplane is such that
  - $\mathbf{w}^T \mathbf{x}_n + b \ge 1$  for  $y_n = +1$
  - $\mathbf{w}^T \mathbf{x}_n + b \leq -1$  for  $y_n = -1$
  - Equivalently,  $y_n(\mathbf{w}^T\mathbf{x}_n + b) \geq 1$

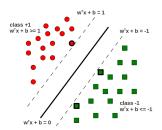
- ullet A hyperplane based linear classifier defined by ullet and b
- Prediction rule:  $y = sign(\mathbf{w}^T \mathbf{x} + b)$
- Given: Training data  $\{(\mathbf{x}_1, y_1), \dots, (\mathbf{x}_N, y_N)\}$
- Goal: Learn w and b that achieve the maximum margin
- For now, assume the entire training data is correctly classified by  $(\mathbf{w}, b)$ 
  - Zero loss on the training examples (non-zero loss case later)



- Assume the hyperplane is such that
  - $\mathbf{w}^T \mathbf{x}_n + b \ge 1$  for  $y_n = +1$
  - $\mathbf{w}^T \mathbf{x}_n + b \le -1$  for  $y_n = -1$
  - Equivalently,  $y_n(\mathbf{w}^T \mathbf{x}_n + b) \ge 1$  $\Rightarrow \min_{1 \le n \le N} |\mathbf{w}^T \mathbf{x}_n + b| = 1$
  - The hyperplane's margin:

$$\gamma = \min_{1 \le n \le N} \frac{|\mathbf{w}^T \mathbf{x}_n + b|}{||\mathbf{w}||}$$

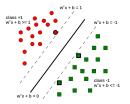
- ullet A hyperplane based linear classifier defined by ullet and b
- Prediction rule:  $y = sign(\mathbf{w}^T \mathbf{x} + b)$
- Given: Training data  $\{(\mathbf{x}_1, y_1), \dots, (\mathbf{x}_N, y_N)\}$
- Goal: Learn w and b that achieve the maximum margin
- For now, assume the entire training data is correctly classified by  $(\mathbf{w}, b)$ 
  - Zero loss on the training examples (non-zero loss case later)



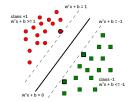
- Assume the hyperplane is such that
  - $\mathbf{w}^T \mathbf{x}_n + b \ge 1$  for  $y_n = +1$
  - $\mathbf{w}^T \mathbf{x}_n + b \le -1$  for  $y_n = -1$
  - Equivalently,  $y_n(\mathbf{w}^T \mathbf{x}_n + b) \ge 1$  $\Rightarrow \min_{1 \le n \le N} |\mathbf{w}^T \mathbf{x}_n + b| = 1$
  - The hyperplane's margin:

$$\gamma = \min_{1 \leq n \leq N} \frac{|\mathbf{w}^T \mathbf{x}_n + b|}{||\mathbf{w}||} = \frac{1}{||\mathbf{w}||}$$

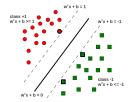
 $\bullet$  We want to maximize the margin  $\gamma = \frac{1}{||\mathbf{w}||}$ 



 $\bullet$  We want to maximize the margin  $\gamma = \frac{1}{||\mathbf{w}||}$ 



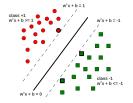
 $\bullet$  We want to maximize the margin  $\gamma = \frac{1}{||\mathbf{w}||}$ 



- Maximizing the margin  $\gamma = \min[|\mathbf{w}|]$  (the norm)
- Our optimization problem would be:

Minimize 
$$f(\mathbf{w}, b) = \frac{||\mathbf{w}||^2}{2}$$
  
subject to  $y_n(\mathbf{w}^T \mathbf{x}_n + b) \ge 1$ ,  $n = 1, ..., N$ 

 $\bullet$  We want to maximize the margin  $\gamma = \frac{1}{||\mathbf{w}||}$ 



- Maximizing the margin  $\gamma = \min |\mathbf{w}| |\mathbf{w}|$  (the norm)
- Our optimization problem would be:

Minimize 
$$f(\mathbf{w}, b) = \frac{||\mathbf{w}||^2}{2}$$
  
subject to  $y_n(\mathbf{w}^T \mathbf{x}_n + b) \ge 1$ ,  $n = 1, ..., N$ 

• This is a Quadratic Program (QP) with N linear inequality constraints

- Large margins intuitively mean good generalization
- We can give a slightly more formal justification to this

- Large margins intuitively mean good generalization
- We can give a slightly more formal justification to this
- Recall: Margin  $\gamma = \frac{1}{||\mathbf{w}||}$
- Large margin  $\Rightarrow$  small  $||\mathbf{w}||$

- Large margins intuitively mean good generalization
- We can give a slightly more formal justification to this
- Recall: Margin  $\gamma = \frac{1}{||\mathbf{w}||}$
- Large margin  $\Rightarrow$  small  $||\mathbf{w}||$
- Small  $||\mathbf{w}|| \Rightarrow \text{regularized/simple solutions } (w_i\text{'s don't become too large})$
- ullet Simple solutions  $\Rightarrow$  good generalization on test data

- Large margins intuitively mean good generalization
- We can give a slightly more formal justification to this
- Recall: Margin  $\gamma = \frac{1}{||\mathbf{w}||}$
- Large margin  $\Rightarrow$  small  $||\mathbf{w}||$
- Small  $||\mathbf{w}|| \Rightarrow \text{regularized/simple solutions } (w_i \text{'s don't become too large})$
- ullet Simple solutions  $\Rightarrow$  good generalization on test data
- Want to see an even more formal justification? :-)

- Large margins intuitively mean good generalization
- We can give a slightly more formal justification to this
- Recall: Margin  $\gamma = \frac{1}{||\mathbf{w}||}$
- Large margin  $\Rightarrow$  small  $||\mathbf{w}||$
- Small  $||\mathbf{w}|| \Rightarrow \text{regularized/simple solutions } (w_i\text{'s don't become too large})$
- ullet Simple solutions  $\Rightarrow$  good generalization on test data
- Want to see an even more formal justification? :-)
  - Wait until we cover Learning Theory!

## Solving the SVM Optimization Problem

• Our optimization problem is:

Minimize 
$$f(\mathbf{w}, b) = \frac{||\mathbf{w}||^2}{2}$$
  
subject to  $1 \le y_n(\mathbf{w}^T \mathbf{x}_n + b), \qquad n = 1, \dots, N$ 

# Solving the SVM Optimization Problem

Our optimization problem is:

Minimize 
$$f(\mathbf{w}, b) = \frac{||\mathbf{w}||^2}{2}$$
  
subject to  $1 \le y_n(\mathbf{w}^T \mathbf{x}_n + b), \qquad n = 1, ..., N$ 

• Introducing Lagrange Multipliers  $\alpha_n$  ( $n = \{1, ..., N\}$ ), one for each constraint, leads to the **Lagrangian**:

Minimize 
$$L(\mathbf{w}, b, \alpha) = \frac{||\mathbf{w}||^2}{2} + \sum_{n=1}^{N} \alpha_n \{1 - y_n(\mathbf{w}^T \mathbf{x}_n + b)\}$$
  
subject to  $\alpha_n \ge 0$ ;  $n = 1, ..., N$ 

# Solving the SVM Optimization Problem

Our optimization problem is:

Minimize 
$$f(\mathbf{w}, b) = \frac{||\mathbf{w}||^2}{2}$$
  
subject to  $1 \le y_n(\mathbf{w}^T \mathbf{x}_n + b), \qquad n = 1, ..., N$ 

• Introducing Lagrange Multipliers  $\alpha_n$  ( $n = \{1, ..., N\}$ ), one for each constraint, leads to the **Lagrangian**:

Minimize 
$$L(\mathbf{w}, b, \alpha) = \frac{||\mathbf{w}||^2}{2} + \sum_{n=1}^{N} \alpha_n \{1 - y_n(\mathbf{w}^T \mathbf{x}_n + b)\}$$
  
subject to  $\alpha_n \ge 0$ ;  $n = 1, ..., N$ 

- We can now solve this Lagrangian
  - i.e., optimize  $L(\mathbf{w}, b, \alpha)$  w.r.t.  $\mathbf{w}$ , b, and  $\alpha$
  - .. making use of the Lagrangian Duality theory..

#### Next class...

- Solving the SVM optimization problem
- Allowing misclassified training examples (non-zero loss)
- Introduction to kernel methods (nonlinear SVMs)