Lecture Notes on

Pattern Recognition

Session 06(B): Discriminant Functions (II)

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Road map

- Discriminant Functions (II)
  - SVM Overview
    - Margins
    - Support Vectors
  - Linear SVM
    - Margin Width
    - Linear SVM
  - Nonlinear SVM
    - Nonlinear SVM
    - Kernel Function
    - Example

SVM Overview

- Best Linear Classifiers
- Margins
- Support Vectors
- VC Dimension

Learning through empirical risk minimization

- Estimate *g(x)* from a finite set of observations by minimizing some kind of error function, for example, the ***empirical risk***:

$$R_{emp}(w, w_0) = \frac{1}{n}\sum_{k=1}^{n}[z_k - g(x_k, w, w_0)]^2$$

class labels: $z_k = \begin{cases} +1 \text{ if } \mathbf{x}_k \in \omega_1 \\ -1 \text{ if } \mathbf{x}_k \in \omega_2 \end{cases}$

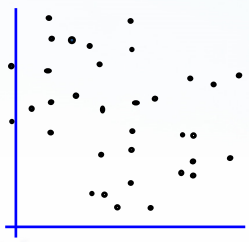
Learning through empirical risk minimization

- Conventional ***empirical risk*** minimization over the training data **does not** imply good generalization to novel test data.
  - There could be a number of different functions which all approximate the training data set well.
  - Difficult to determine a function which **best** captures the true underlying structure of the data distribution
    - i.e., has good generalization capabilities

Linear Classifiers

$f(\mathbf{x}, w, b) = sign(\mathbf{w} \cdot \mathbf{x} - b)$

- denotes +1
- denotes -1



How would you classify this data?

Linear Classifiers

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- denotes -1

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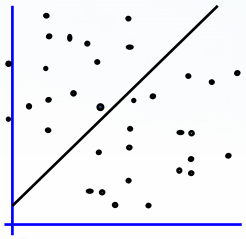

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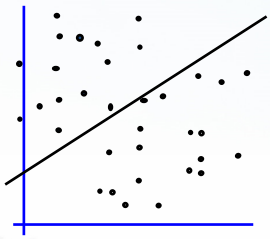

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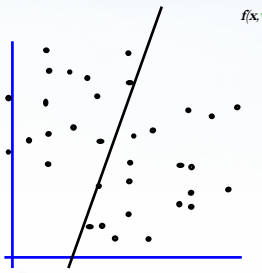

How would you classify this data?

Linear Classifiers

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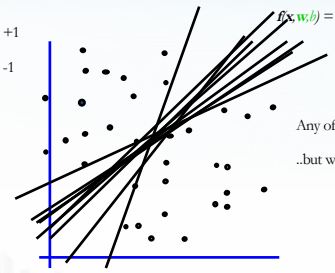


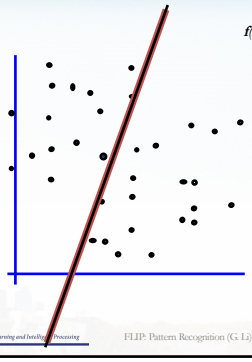
Any of these would be fine..

..but which is best?

Linear Classifiers

- denotes +1
- denotes -1

$f(\mathbf{x}, \mathbf{w}, b) = sign(\mathbf{w}.\ \mathbf{x} - b)$

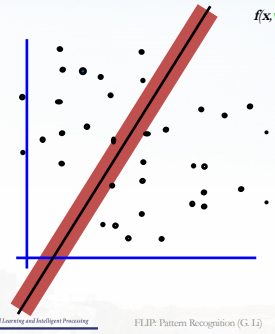


Define the margin of a linear classifier as the width that the boundary could be increased by before hitting a datapoint.

Linear Classifiers

- denotes +1
- denotes -1

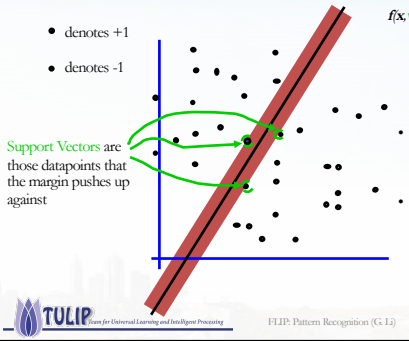
$f(\mathbf{x}, \mathbf{w}, b) = sign(\mathbf{w}.\ \mathbf{x} - b)$



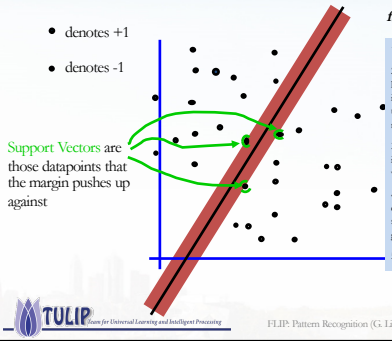
- The *maximum margin linear classifier* is the linear classifier with the, um, maximum margin.
- This is the simplest kind of SVM (Called an LSVM)

Linear SVM

Linear Classifiers



Linear Classifiers



1.Intuitively this feels safest.

2.If we've made a small error in the location of the boundary (it's been jolted in its perpendicular direction) this gives us least chance of causing a misclassification.

3.LOOCV is easy since the model is immune to removal of any non-support-vector datapoints.

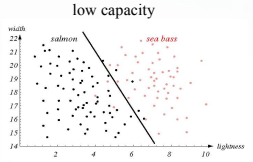
4.There's some theory (using VC dimension) that is related to (but not the same as) the proposition that this is a good thing.

5.Empirically it works very very well.

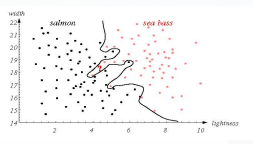
Statistical Learning: Capacity and VC dimension

- To guarantee good generalization performance, the capacity of the learned functions must be controlled.
- Functions with high capacity are more complicated (i.e., have many degrees of freedom).

low capacity



high capacity



Statistical Learning: Capacity and VC dimension

- In statistical learning, the ***Vapnik-Chervonenkis (VC) dimension*** is one of the most popular measures of **capacity**.
  - The **VC dimension** can predict a probabilistic upper bound on the test error (generalization error) of a classification model.

Statistical Learning: Capacity and VC dimension

- A function that
  1. minimizes the empirical risk and
  2. has low VC dimension

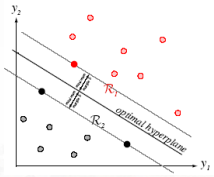
will generalize well regardless of the dimensionality of the input space with probability (1-δ):

$$err_{true} \le err_{train} + \sqrt{\frac{VC(\log(2n/VC)+1) - \log(\delta/4)}{n}}$$

n: training set size

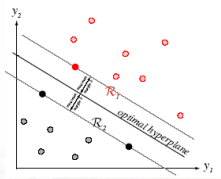
VC dimension and margin of separation

- Vapnik has shown that **maximizing** the margin of separation between classes is equivalent to **minimizing** the VC dimension.
  - The optimal hyperplane is the one giving the **largest margin** of separation between the classes.



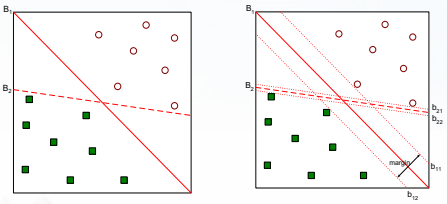
Margin of separation and support vectors

- The margin (i.e., empty area around the decision boundary) is defined by the distance to the nearest training patterns which we refer to as ***support vectors***.
  - Intuitively speaking, these are the most difficult patterns to classify.



Margin of separation and support vectors

different solutions | corresponding margins



SVM Overview

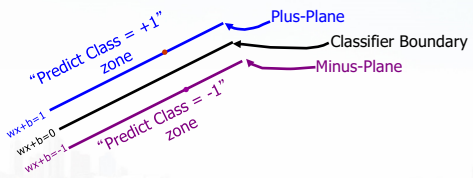
- SVMs perform ***structural risk minimization*** to achieve good generalization performance.
- The optimization criterion is the **margin** of separation between classes.
- Training is equivalent to solving a **quadratic programming** problem with **linear constraints**.
- Primarily **two-class** classifiers but can be extended to **multiple** classes.

Linear SVM

- Margin Width
- Linear SVM

Specifying a line and margin

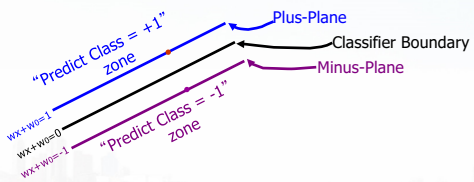
- How do we represent this mathematically?
  - …in *m* input dimensions?



Specifying a line and margin

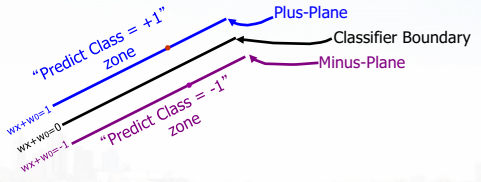
- Plus-plane = $\{ \boldsymbol{x} : \boldsymbol{w} . \boldsymbol{x} + w_0 = +1 \}$
- Minus-plane = $\{ \boldsymbol{x} : \boldsymbol{w} . \boldsymbol{x} + w_0 = -1 \}$

Classify as.. +1 if $\boldsymbol{w} . \boldsymbol{x} + w_0 >= 1$
-1 if $\boldsymbol{w} . \boldsymbol{x} + w_0 <= -1$
? if $-1 < \boldsymbol{w} . \boldsymbol{x} + w_0 < 1$



Specifying a line and margin

- Plus-plane = $\{ \boldsymbol{x} : \boldsymbol{w} . \boldsymbol{x} + \boldsymbol{w_0} = +1 \}$
- Minus-plane = $\{ \boldsymbol{x} : \boldsymbol{w} . \boldsymbol{x} + \boldsymbol{w_0} = -1 \}$
- Claim: The vector w is perpendicular to the Plus Plane. Why?



Specifying a line and margin

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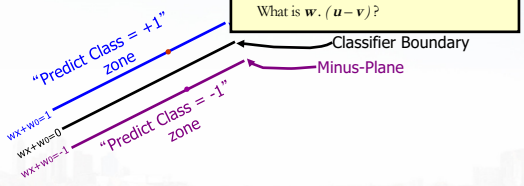
- Claim: The vector w is perpendicular to the Plus Plane. Why?

And so of course the vector **w** is also perpendicular to the Minus Plane

Let **u** and **v** be two vectors on the Plus Plane. What is $\boldsymbol{w} . (\boldsymbol{u} - \boldsymbol{v})$?



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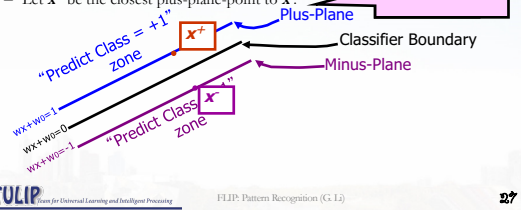
- Minus-plane = $\{ \boldsymbol{x} : \boldsymbol{w} . \boldsymbol{x} + \boldsymbol{w_0} = -1 \}$
- The vector **w** is perpendicular to the Plus Plane
  - Let $\boldsymbol{x^-}$ be any point on the minus plane
  - Let $\boldsymbol{x^+}$ be the closest plus-plane-point to $\boldsymbol{x^-}$.

Any location in R^m: not necessarily a datapoint



Specifying a line and margin

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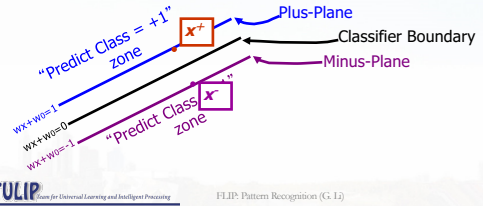
- Claim: $\boldsymbol{x^+} = \boldsymbol{x^-} + \lambda \boldsymbol{w}$ for some value of λ. Why?



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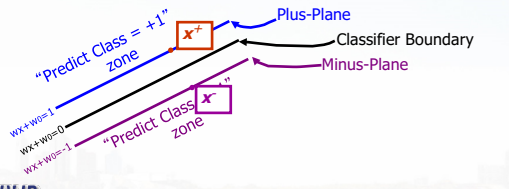
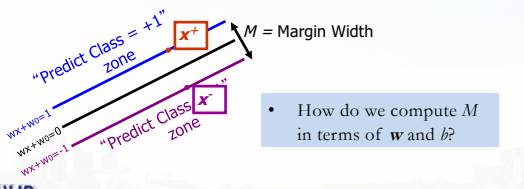
- The vector **w** is perpendicular to the Plus Plane
- Claim: $\boldsymbol{x^+} = \boldsymbol{x^-} + \lambda \boldsymbol{w}$ for some value of λ. Why?

- The line from $\boldsymbol{x^-}$ to $\boldsymbol{x^+}$ is perpendicular to the planes.
- So to get from $\boldsymbol{x^-}$ to $\boldsymbol{x^+}$ travel some distance in direction $\boldsymbol{w}$.



Specifying a line and margin

- What we know:
  - $\boldsymbol{w} . \boldsymbol{x^+} + \boldsymbol{w_0} = +1$
  - $\boldsymbol{w} . \boldsymbol{x^-} + \boldsymbol{w_0} = -1$
  - $\boldsymbol{x^+} = \boldsymbol{x^-} + \lambda \boldsymbol{w}$
  - $| \boldsymbol{x^+} - \boldsymbol{x^-} | = M$



- How do we compute M in terms of $\boldsymbol{w}$ and b?

Specifying a line and margin

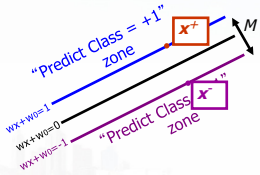
- What we know:
  - $\mathbf{w} . \mathbf{x}^+ + w_0 = +1$
  - $\mathbf{w} . \mathbf{x}^- + w_0 = -1$
  - $\mathbf{x}^+ = \mathbf{x}^- + \lambda \mathbf{w}$
  - $|\mathbf{x}^+ - \mathbf{x}^-| = M$

$\mathbf{w} . (\mathbf{x}^- + \lambda \mathbf{w}) + w_0 = 1$

$\Rightarrow \mathbf{w} . \mathbf{x}^- + w_0 + \lambda \mathbf{w} . \mathbf{w} = 1$

$\Rightarrow -1 + \lambda \mathbf{w} . \mathbf{w} = 1$

$\Rightarrow \lambda = \frac{2}{\mathbf{w}.\mathbf{w}}$



- How do we compute M in terms of $\mathbf{w}$ and b?

Specifying a line and margin

- What we know:
  - $\mathbf{w} . \mathbf{x}^+ + w_0 = +1$
  - $\mathbf{w} . \mathbf{x}^- + w_0 = -1$
  - $\mathbf{x}^+ = \mathbf{x}^- + \lambda \mathbf{w}$
  - $|\mathbf{x}^+ - \mathbf{x}^-| = M$
  - $\lambda = \frac{2}{\mathbf{w}.\mathbf{w}}$

$M = |\mathbf{x}^+ - \mathbf{x}^-| = |\lambda \mathbf{w}|$

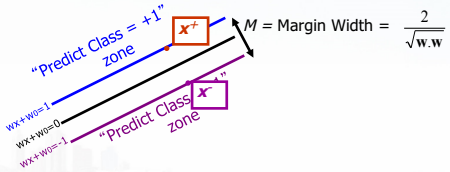
$= \lambda |\mathbf{w}| = \lambda \sqrt{\mathbf{w}.\mathbf{w}}$

$= \frac{2\sqrt{\mathbf{w}.\mathbf{w}}}{\mathbf{w}.\mathbf{w}} = \frac{2}{\sqrt{\mathbf{w}.\mathbf{w}}}$

- How do we compute M in terms of $\mathbf{w}$ and b?

Specifying a line and margin

- Given a guess of $\mathbf{w}$ and w_0 we can
  - Compute whether all data points in the correct half-planes
  - Compute the width of the margin
- So now we need to search the space of $\mathbf{w}$'s to find the widest margin that matches all the datapoints. ***How?***



Linear SVM: separable case

- Linear discriminant

$$g(\mathbf{x}) = \mathbf{w}^t \mathbf{x} + w_0$$

Decide ω_1 if $g(\mathbf{x}) > 0$ and ω_2 if $g(\mathbf{x}) < 0$

- Class labels

$$z_k = \begin{cases} +1 \text{ if } \mathbf{x}_k \in \omega_1 \\ -1 \text{ if } \mathbf{x}_k \in \omega_2 \end{cases}$$

- Normalized version

$$z_k g(\mathbf{x}_k) > 0 \quad or \quad z_k(\mathbf{w}^t \mathbf{x}_k + w_0) > 0, \quad for \ k = 1, 2, \ldots, n$$

Linear SVM: separable case

- The distance of a point $\mathbf{x}_k$ from the separating hyperplane should satisfy the ***constraint***:

$$\frac{z_k g(\mathbf{x}_k)}{\|w\|} \geq b, \quad b > 0$$

- To ensure uniqueness, impose:

$$b\|w\| = 1$$

- The above ***constraint*** becomes:

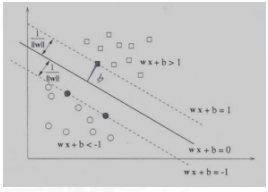
$$z_k g(\mathbf{x}_k) \geq 1 \ or \ z_k(\mathbf{w}^t \mathbf{x}_k + w_0) > 1 \quad \text{where } b = \frac{1}{\|w\|}$$

Linear SVM: separable case

- Optimization:
  - Maximize the margin $\frac{2}{\sqrt{\mathbf{w}.\mathbf{w}}}$
  - With constraints

Problem 1: Minimize $\frac{1}{2}\|w\|^2$

subject to $z_k(w^t x_k + w_0) \geq 1, \quad k = 1, 2, \ldots, n$



- Quadratic programming problem !

Linear SVM: separable case

- Use ***Langrange*** optimization, we seek to minimize:

$$L(\mathbf{w}, w_0, \lambda) = \frac{1}{2}\|\mathbf{w}\|^2 - \sum_{k=1}^{n} \lambda_k [z_k(\mathbf{w}^t \mathbf{x}_k + w_0) - 1], \quad \lambda_k \geq 0$$

- Easier to solve the "dual" problem
  - ***Kuhn-Tucker construction***:

Problem 2: Maximize $\sum_{k=1}^{n} \lambda_k - \frac{1}{2} \sum_{k,j}^{n} \lambda_k \lambda_j z_k z_j x_j^t x_k$

subject to $\sum_{k=1}^{n} z_k \lambda_k = 0, \quad \lambda_k \geq 0, \; k = 1, 2, \ldots, n$

Linear SVM: separable case

- The solution is given by:

$$w = \sum_{k=1}^{n} z_k \lambda_k \mathbf{x}_k, \qquad w_0 = z_k - w^t \mathbf{x}_k$$

$$g(\mathbf{x}) = \mathbf{w}^t \mathbf{x} + w_0$$

$$g(\mathbf{x}) = \sum_{k=1}^{n} z_k \lambda_k (\mathbf{x}_k^t \mathbf{x}) + w_0 = \sum_{k=1}^{n} z_k \lambda_k (\mathbf{x} \cdot \mathbf{x}_k) + w_0$$

dot product

- It can be shown that if $\mathbf{x}_k$ is **not** a support vector, then the corresponding λ_k=0.
  - Only support vectors contribute to the solution!

Linear SVM: non-separable case

- Allow miss-classifications (i.e., soft margin classifier) by introducing positive ***error (slack)*** variables ψ_k :

$$z_k(w^t \mathbf{x}_k + w_0) \geq 1 - \psi_k, \quad \psi_k \geq 0, \; k = 1, 2, \ldots, n$$

Problem 3: Minimize $\frac{1}{2}\|w\|^2 + c \sum_{k=1}^{n} \psi_k$

subject to $z_k(w^t x_k + w_0) \geq 1 - \psi_k, \quad k = 1, 2, \ldots, n$

- The result is a hyperplane that minimizes the sum of errors ψ_k while maximizing the margin for the correctly classified data.

  - constant c controls the trade-off between the margin and misclassification errors.
  - Aims to prevent outliers from affecting the optimal hyperplane.

Linear SVM: non-separable case

- Easier to solve the "dual" problem
  - ***Kuhn-Tucker construction***

Problem 4: Maximize $\sum_{k=1}^{n} \lambda_k - \frac{1}{2} \sum_{k,j}^{n} \lambda_k \lambda_j z_k z_j x_j^t x_k$

subject to $\sum_{k=1}^{n} z_k \lambda_k = 0$ and $0 \leq \lambda_k \leq c, \; k = 1, 2, \ldots, n$

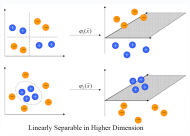
where the use of error variables ψ_k constraint the range of the Lagrange coefficients from 0 to c.

Nonlinear SVM

- Nonlinear SVM
- Kernel Functions
- Example

Nonlinear SVM

- Extending these concepts to the non-linear case involves mapping the data to a high-dimensional space *h*:



Linearly Separable in Higher Dimension

$$\mathbf{x}_k \rightarrow \mathbf{\Phi}(\mathbf{x}_k) = \begin{bmatrix} \varphi_1(\mathbf{x}_k) \\ \varphi_2(\mathbf{x}_k) \\ \ldots \\ \varphi_h(\mathbf{x}_k) \end{bmatrix}$$

- Mapping the data to a sufficiently high dimensional space is likely to cast the data ***linearly separable*** in that space.

Nonlinear SVM

- linear SVM: $g(\mathbf{x}) = \sum_{k=1}^{n} z_k \lambda_k (\mathbf{x}.\mathbf{x}_k) + w_0$

- non-linear SVM: $g(\mathbf{x}) = \sum_{k=1}^{n} z_k \lambda_k (\Phi(\mathbf{x}).\Phi(\mathbf{x}_k)) + w_0$

- Decide ω_1 if $g(\mathbf{x}) > 0$ and ω_2 if $g(\mathbf{x}) < 0$

Nonlinear SVM

- The ***disadvantage*** of this approach is that the mapping $\mathbf{x}_k \rightarrow \Phi(\mathbf{x}_k)$ might be very computationally intensive to compute!

- non-linear SVM: $g(\mathbf{x}) = \sum_{k=1}^{n} z_k \lambda_k (\Phi(\mathbf{x}).\Phi(\mathbf{x}_k)) + w_0$

Nonlinear SVM

- **The kernel trick**
  - Compute dot products using a kernel function

$$K(\mathbf{x}, \mathbf{x}_k) = \Phi(\mathbf{x}).\Phi(\mathbf{x}_k)$$

$$g(\mathbf{x}) = \sum_{k=1}^{n} z_k \lambda_k (\Phi(\mathbf{x}).\Phi(\mathbf{x}_k)) + w_0$$

$$g(\mathbf{x}) = \sum_{k=1}^{n} z_k \lambda_k K(\mathbf{x}, \mathbf{x}_k) + w_0$$

Nonlinear SVM

- **The kernel trick**
  - Compute dot products using a kernel function
  - Kernel functions which can be expressed as a dot product in some space satisfy the ***Mercer's condition***
    - The Mercer's condition does not tell us how to construct $\Phi()$ or even what the high dimensional space is.
    - see Burges' paper
- Advantages of kernel trick
  - no need to know $\Phi()$
  - computations remain feasible even if the feature space has high dimensionality.

Polynomial Kernel

- $K(x,y)=(x \cdot y)^d$

* It can be shown for the case of polynomial kernels that the data is mapped to a space of dimension $h = \binom{p+d-1}{d}$ where p is the original dimensionality.

* Suppose p=256 and d = 4, then h=183,181,376 !!

* A dot product in the high dimensional space would require $O(h)$ computations while the kernel requires only $O(p)$ computations.

Choice of Φ is not unique

Example: consider $x \in R^2$, $\Phi(x) = \begin{pmatrix} x_1^2 \\ \sqrt{2}x_1x_2 \\ x_2^2 \end{pmatrix} \in R^3$, and $K(x, y) = (x.y)^2$

$$(x.y)^2 = (x_1y_1 + x_2y_2)^2$$

$$\Phi(x).\Phi(y) = x_1^2y_1^2 + 2x_1y_1x_2y_2 + x_2^2y_2^2 = (x_1y_1 + x_2y_2)^2$$

- Note that neither the mapping $\Phi()$ nor the high dimensional space are unique.

$$\Phi(x) = \frac{1}{\sqrt{2}} \begin{pmatrix} (x_1^2 - x_2^2) \\ 2x_1x_2 \\ (x_1^2 + x_2^2) \end{pmatrix} \in R^3 \quad \text{or} \quad \Phi(x) = \begin{pmatrix} x_1^2 \\ x_1x_2 \\ x_1x_2 \\ x_2^2 \end{pmatrix} \in R^4$$

Kernel functions

- By using different kernel functions, SVM implement a variety of learning machines, some of which coincide with classical architectures

$$\textit{polynomial: } K(x, x_k) = (x.\, x_k)^d$$

$$\textit{sigmoidal: } K(x, x_k) = tanh(v_k(x.\, x_k) + c_k)$$

(corresponds to a two-layer sigmoidal neural network)

$$\textit{Gaussian: } K(x, x_k) = exp(\frac{-||x - x_k||^2}{2\sigma_k^2})$$

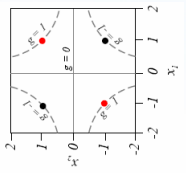
(corresponds to a radial basis function (RBF) neural network)

Example

- Consider the XOR problem which is non-linear separable

(1,1) and (-1, -1) belong to ω_1

(1,-1) and (-1, 1) belong to ω_2



Example

- Consider the following mapping (among others)

$$y = \Phi(x) = \begin{pmatrix} x_1^2 \\ \sqrt{2}x_1 \\ \sqrt{2}x_1x_2 \\ \sqrt{2}x_2 \\ x_2^2 \\ 1 \end{pmatrix} \quad \text{h=6}$$

Example

- The above transformation maps x_k to a 6-dimensional space

$$y_1 = \Phi(x_1) = \begin{pmatrix} 1 \\ \sqrt{2} \\ \sqrt{2} \\ \sqrt{2} \\ 1 \\ 1 \end{pmatrix} \quad y_3 = \Phi(x_3) = \begin{pmatrix} 1 \\ -\sqrt{2} \\ \sqrt{2} \\ -\sqrt{2} \\ 1 \\ 1 \end{pmatrix}$$

$$y_2 = \Phi(x_2) = \begin{pmatrix} 1 \\ \sqrt{2} \\ -\sqrt{2} \\ -\sqrt{2} \\ 1 \\ 1 \end{pmatrix} \quad y_4 = \Phi(x_4) = \begin{pmatrix} 1 \\ -\sqrt{2} \\ -\sqrt{2} \\ \sqrt{2} \\ 1 \\ 1 \end{pmatrix}$$

Example

- We seek to maximize

$$\sum_{k=1}^{4} \lambda_k - \frac{1}{2} \sum_{k,j}^{4} \lambda_k \lambda_j z_k z_j \Phi(x_j^t)\Phi(x_k)$$

subject to $\sum_{k=1}^{4} z_k \lambda_k = 0, \quad \lambda_k \geq 0, k = 1, 2, .., 4$

- The solution turns out to be:

$$\lambda_1 = \lambda_2 = \lambda_3 = \lambda_4 = \frac{1}{8}$$

- Since all $\lambda_k \neq 0$, all x_k are support vectors !

Example

- We now compute w

$$w = \sum_{k=1}^{4} z_k \lambda_k \Phi(x_k) = \frac{1}{8}\begin{pmatrix} 1 \\ \sqrt{2} \\ \sqrt{2} \\ \sqrt{2} \\ 1 \\ 1 \end{pmatrix} - \frac{1}{8}\begin{pmatrix} 1 \\ \sqrt{2} \\ -\sqrt{2} \\ -\sqrt{2} \\ 1 \\ 1 \end{pmatrix} + \frac{1}{8}\begin{pmatrix} 1 \\ -\sqrt{2} \\ \sqrt{2} \\ -\sqrt{2} \\ 1 \\ 1 \end{pmatrix} - \frac{1}{8}\begin{pmatrix} 1 \\ -\sqrt{2} \\ -\sqrt{2} \\ \sqrt{2} \\ 1 \\ 1 \end{pmatrix} = \frac{1}{2}\begin{pmatrix} 0 \\ 0 \\ \sqrt{2} \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

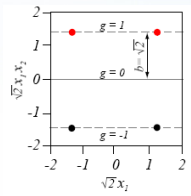
- The solution for w_0 can be determined using any support vector, e.g., x_1:

$$w^t\Phi(x_1) + w_0 = z_1 \quad \text{or} \quad w_0 = 0$$

Example

- The margin b is computed as follows

$$w = \frac{1}{2}\begin{pmatrix}0\\0\\\sqrt{2}\\0\\0\\0\end{pmatrix} \qquad b = \frac{1}{\|w\|} = \sqrt{2}$$



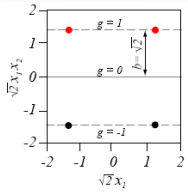
Example

- The discriminant function is as follows

$$g(x) = w^t\Phi(x) + w_0 = x_1x_2$$

where we decide ω_1 if $g(x) > 0$ and ω_2 if $g(x) < 0$

$$w = \frac{1}{2}\begin{pmatrix}0\\0\\\sqrt{2}\\0\\0\\0\end{pmatrix} \qquad \Phi(x) = \begin{pmatrix}x_1^2\\\sqrt{2}x_1\\\sqrt{2}x_1x_2\\\sqrt{2}x_2\\x_2^2\\1\end{pmatrix}$$



Summary of SVM

- SVM is based on exact optimization, not on approximate methods
  - i.e., global optimization method, ***no local optima***
- Avoid ***overfitting*** in high dimensional spaces and ***generalize*** well using a small training set.
- Performance depends on the choice of the ***kernel*** and its parameters.
- Its ***complexity*** depends on the number of support vectors, **not** on the dimensionality of the transformed space.

Seminar S10

- **Topics**
  - VC Dimension
  - PAC Learning
- **Requirements**
  - Prepare a **15 minutes** talk on your chosen topic
  - Make **ppt** to assist your talk
  - Prepare **at least 3 questions** to ask the audience after your talk
  - Get ready to **take questions** from the audience
- **Hints**
  - C.J.C. Burges. A tutorial on support vector machines for pattern recognition. Data Mining and Knowledge Discovery, 2(2):955-974, 1998. http://citeseer.nj.nec.com/burges98tutorial.html

Questions?