

Classification

$y \in \mathbb{R} \quad -\infty; \infty \quad 0, \infty$

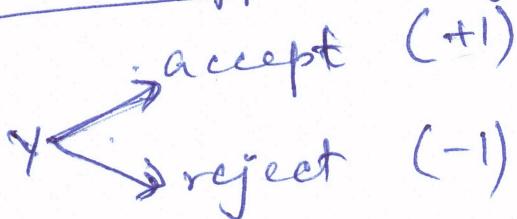
x, y If y is categorical

y is a class label

We will assume that y takes only 2 values.

$$y \in \{-1, +1\}$$

Credit card approval system



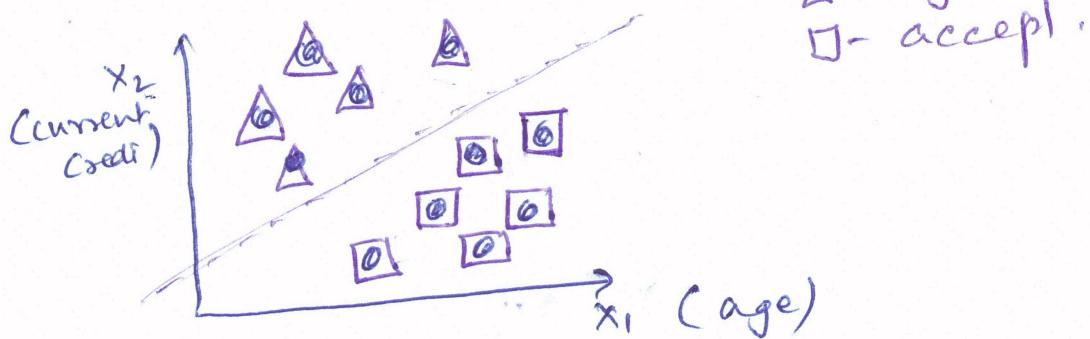
x
 x_1 (age, current credit)
 x_2

Some function

$$f : f(x) = y$$

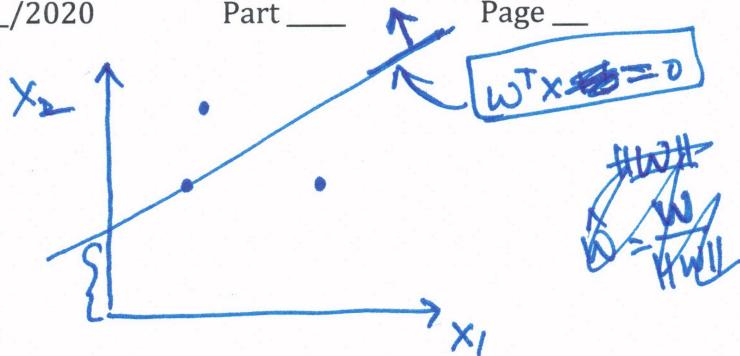
decision function

Inductive bias: f is a line



Linear classifiers

$$x_2 = mx_1 + c$$



$$-c - mx_1 + x_2 = 0$$

$$(-c) \cdot 1 + (-m)x_1 + (1)x_2 = 0 \quad \text{are the same}$$

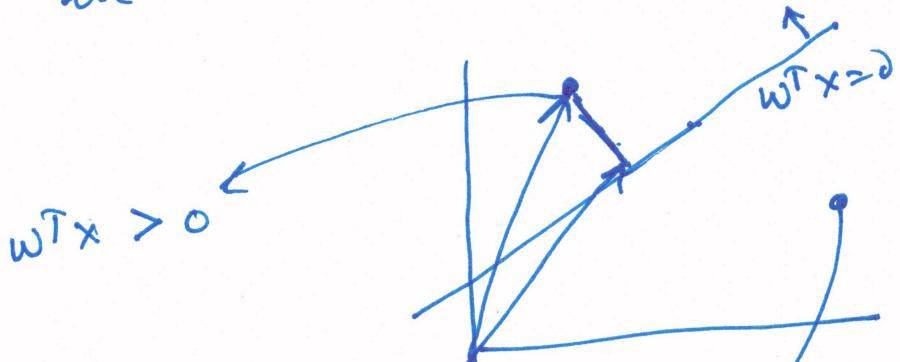
$$\begin{bmatrix} -c \\ -m \\ 1 \end{bmatrix}^T \begin{bmatrix} 1 \\ x_1 \\ x_2 \end{bmatrix} = 0$$

we have absorbed intercept term into W and x

$$\underline{w^T x = 0}$$

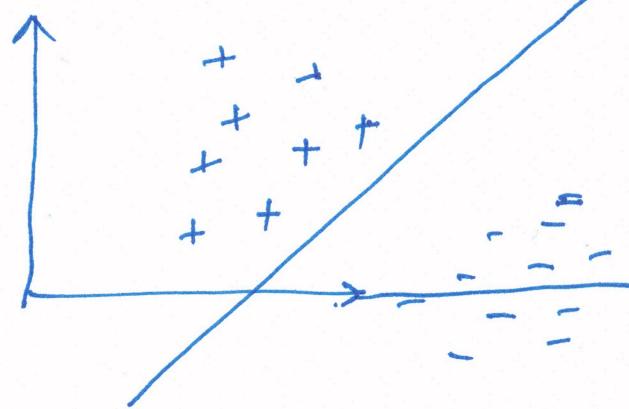
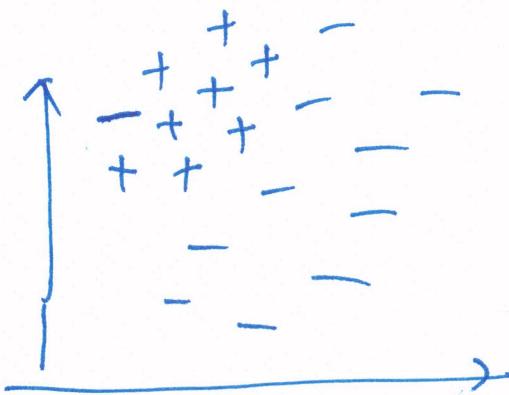
If x lies on the line:

If x does not lie on the line: $\underline{w^T x \neq 0}$



$w^T x \geq 0$	then y is +1	$w^T x < 0$
$w^T x < 0$	then y is -1	

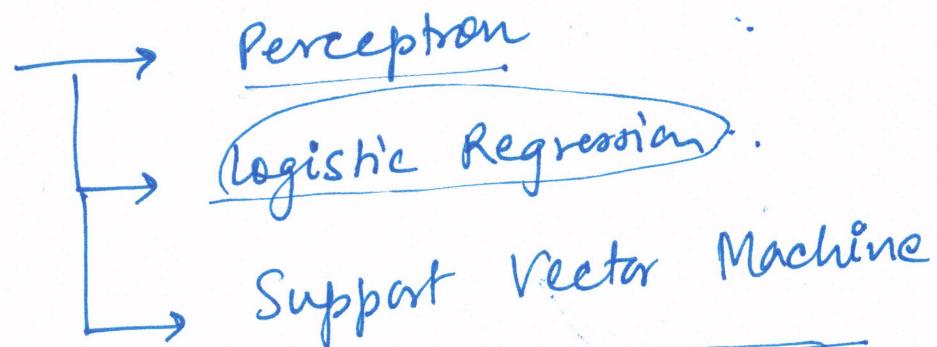
How do we learn w ?



NBT

Define an objective fn. $J(w)$ using X, y

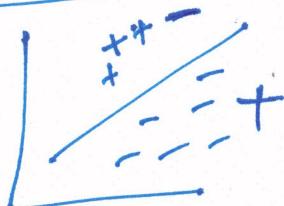
Depending on J

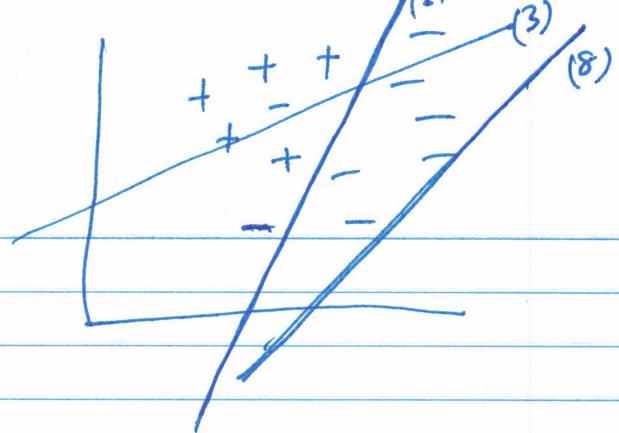
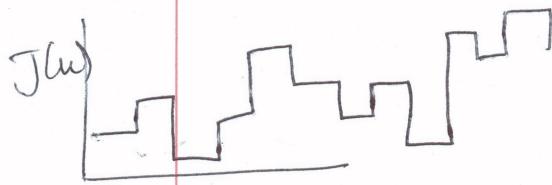


Ideal objective fn.

$$J(w) = \sum_{i=1}^N \mathbb{I}[y_i(\underline{w^T x_i}) < 0]$$

0-1 loss: counting number of mistakes.





Perception

$$J(w) = \frac{1}{2} \sum_{i=1}^N (y_i - w^T x_i)^2$$

~~squared loss.~~

