



Agenda

1. Recap SVM - 1
2. Hinge Loss visualization
3. Primal Dual Equivalence form
4. Kernel Function



Sy Brand
@TartanLlama

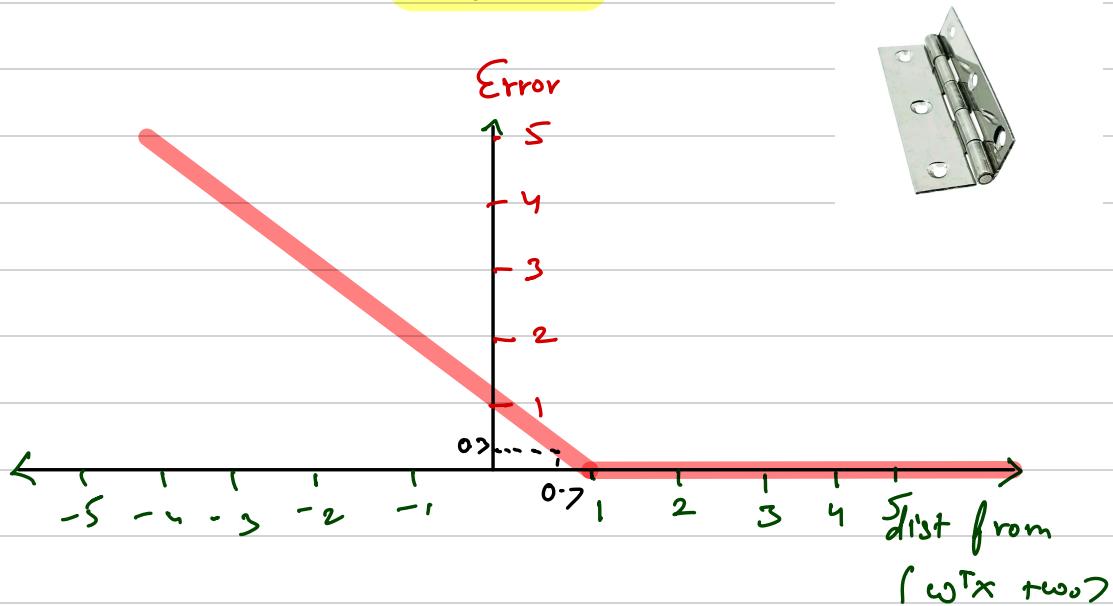
I am a:

- man
- woman
- support vector machine

Looking for a:

- man
- woman
- maximum margin hyperplane

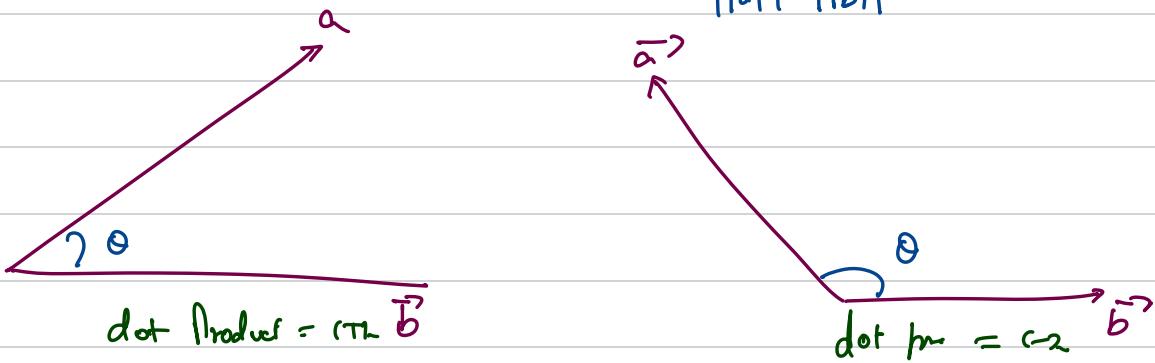
Hinge Loss



R
EVISION

$$\vec{a} \cdot \vec{b} ; \vec{a} \cdot \vec{b} = \text{Similarit.}$$

$$\text{(cosine Sim.: } \frac{\vec{a} \cdot \vec{b}}{\|\vec{a}\| \cdot \|\vec{b}\|})$$



① Primal Form

$$\text{argmin} \quad \frac{\|\omega\|}{2} + \frac{C}{N} \sum_{i=1}^N \xi_i \quad \text{s.t. } (\omega^\top x_i + \omega_0) y_i \geq 1 - \xi_i$$

Dual Form is a simpler form of primal form, which if solved, gives you same results, as that of primal form.

② Dual Form

$$\text{avg. } \max_{\lambda} \sum_{i=1}^N \alpha_i - \frac{1}{2} \sum_{i=1}^N \sum_{j=1}^N \alpha_i \alpha_j y_i y_j$$

Kernel

S.T. $0 \leq \alpha_i \leq C$

Sequential minimal Optimization

$$\sum_{i=1}^N \alpha_i y_i = 0$$

$D \rightarrow 10K$ rows

Train: $O(n^2)$

R.F = 30-40 seconds.

SVM: 40 min

$D \rightarrow 1$ mill rows

R.F \rightarrow 3 min

SVM \rightarrow 10 hours

1

$\alpha \rightarrow$ weights for each row of dataset

	w_0	w_1	w_2	w_3	w_4	w_5	w_6	f_1	f_2	f_3	f_4	f_5	f_6	y
L_1	x_1													
L_2	x_2													
L_3	x_3													
L_4	x_4													
L_5	x_5													
L_6	x_6													
L_7	x_7													
L_8	x_8													

$H \rightarrow$ for all

2

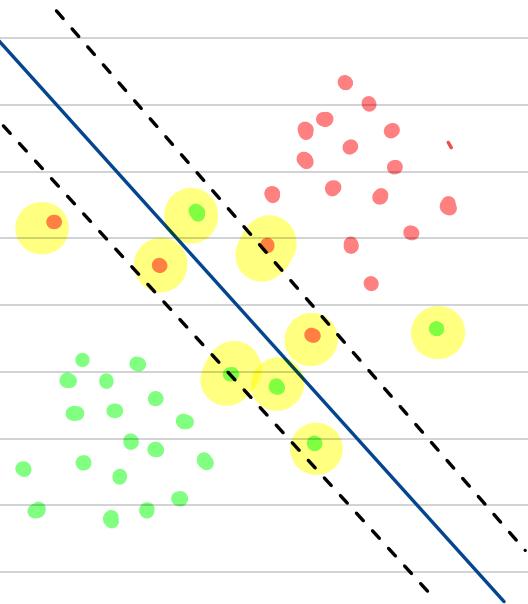
$\alpha = 0 \forall$ rows which are not support vector

- (a). What is a support vector
- (b). How does support vector help us.

(ii) What is support vector?

Conditions for a vec to be support Vector.

- (a) It lies either on π_+ or π_-
- OR
- (b) It lies within ($+w$ or $-w$) margin
- OR
- (c) If they are mis classified.



(b) How does support vector help us.

n_q (query point)

dot product

① With all the +ve S.V.

② " " " -ve S.V.

R

G.

$$5 + (-10)$$

$$- -5 = G$$

Test: ○(12)

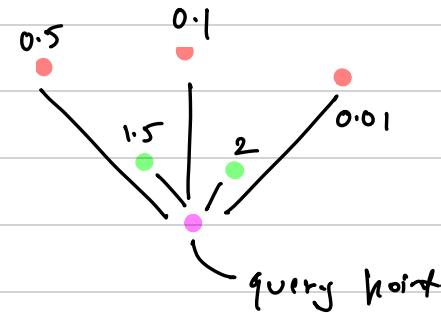
$$f(n_q) = \sum_{i=1}^k d_i x_i y_i x_i^\top n_q$$

dot Product

$$0.5 \times 1 + 0.1 \times 1 + 0.01 \times 1$$

$$+ 1.5 \times (-1) + 2 \times (-1)$$

$$0.5 \times 1 + 0.1 \times 1 + 0.01 \times 1 + 1.5 \times (-1) + 2 \times (-1) = -2.89$$



$$\begin{cases} f(n_q) \geq 0 & \rightarrow (+ve \ class) \\ < 0 & \rightarrow (-ve \ class) \end{cases}$$

Which of the following are support vectors?

18 users have participated

- A Points which are within the margin 6%
- B Points which lie on +ve/-ve hyperplane (π^+/π^-) 17%
- C Points which are misclassified 11%
- D All of the above 67%

[End Quiz Now](#)

Based on all quizzes from the session



Purushottam Ku...

1/2 94.10



Suman Pedapudi

1/2 94.59



Nachiket Pawar

1/2 92.90

4	SHASHANK JHA	1/1 91.13
5	tejas sinha	1/1 90.60
6	Hanumanthgouda Patil	1/1 89.67
7	RAHUL	1/1 87.27
8	Snehal Adikary	1/1 84.57
9	Ankita Parhi	1/1 81.33
10	Sri Harsha Nanduri	1/1 76.03

We have 100 datapoints out of which 5 are Support Vectors, then which is True:

0 users have participated

- A $\alpha > 0$ for 95 datapoints 0%
- B $\alpha < 0$ for 95 datapoints 0%
- C $\alpha = 0$ for 5 datapoints 0%
- D $\alpha > 0$ for 5 datapoints 0%

[End Quiz Now](#)

Based on all quizzes from the session



SHASHANK JHA

2/2 184.05



Purushottam Ku...

2/2 185.70



Nachiket Pawar

2/2 177.07

4	tejas sinha	2/2 169.60
5	Ankita Parhi	2/2 166.40
6	Sri Harsha Nanduri	2/2 163.30
7	Samyucktha Ramesh	2/2 151.56
8	Deeksha Sharma	1/2 98.06
9	Suman Pedapudi	1/2 94.59
10	Hanumanthgouda Patil	1/2 89.67

Which of the following SVM can handle non linear data?

0 users have participated

- A Hard Margin SVM 0%
- B Soft Margin SVM 0%
- C Dual form of SVM 0%
- D None of the above 0%

[End Quiz Now](#)



SHASHANK JHA

2/2 184.05



Purushottam Ku...

3/3 273.83



Nachiket Pawar

2/2 177.07

4	tejas sinha	2/2 169.60
5	Ankita Parhi	2/2 166.40
6	Sri Harsha Nanduri	2/2 163.30
7	Samyucktha Ramesh	2/2 151.56
8	Deeksha Sharma	1/2 98.06
9	Suman Pedapudi	1/2 94.59
10	Hanumanthgouda Patil	1/2 89.67

Non-Linear SVM

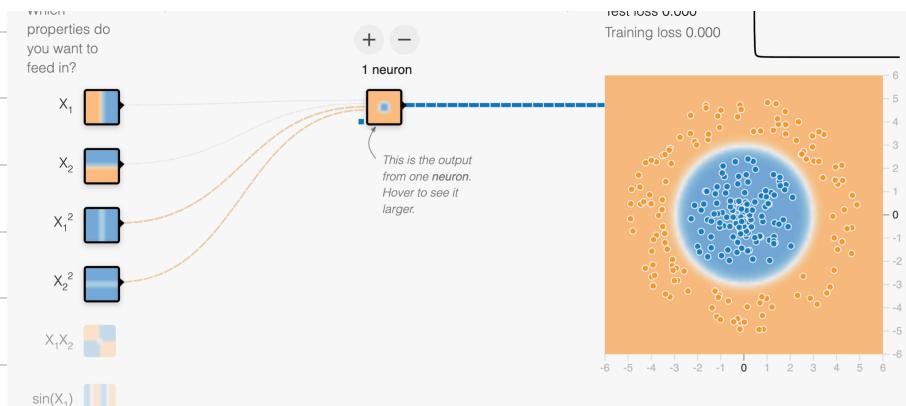
Linear dot
product

$$\text{avg. max} \sum_{i=1}^N \alpha_i - \frac{1}{2} \sum_{i=1}^N \sum_{j=1}^N \alpha_i \alpha_j \mathbf{x}_i^T \mathbf{x}_j y_i y_j$$

S.T. $0 \leq \alpha \leq C$

$$\sum_{i=1}^N \alpha_i y_i = 0$$

Sequential minimal Optimization



$$n_1, n_1^2, n_2, n_2^2$$

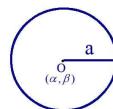
The equation $x^2 + y^2 + 2gx + 2fy + c = 0$
always represents a circle.

Its centre is $(-g, -f)$ and radius is $\sqrt{g^2 + f^2 - c}$

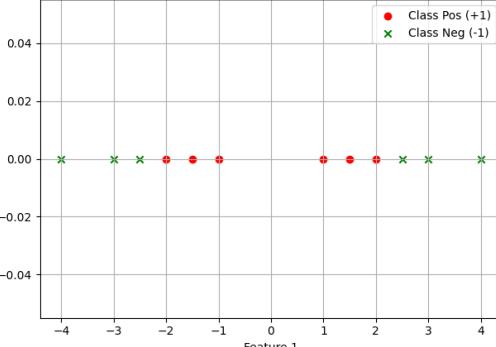
If $g^2 + f^2 > c$, the radius is real

If $g^2 + f^2 = c$, the radius vanishes and circle becomes a point circle.

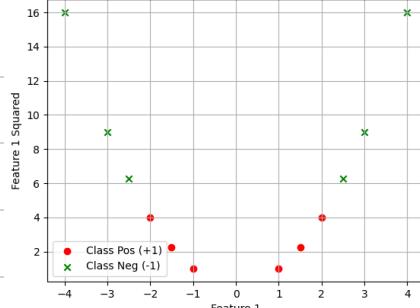
If $g^2 + f^2 < c$, the radius is imaginary.



Original 1D Data



Transformed 2D Data (Feature 1 vs. Feature 1 Squared)



Polynomial Kernel

$$K(\vec{x}_1, \vec{x}_2) = \vec{x}_1^\top \cdot \vec{x}_2 \quad (\text{Linear})$$

$$= \pi_{11} \cdot \pi_{21}$$

$$+ \pi_{12} \cdot \pi_{22}$$

$$\vec{x}_1 = \begin{bmatrix} \pi_{11} \\ \pi_{12} \end{bmatrix}$$

$$\text{Polynomial Kernel} = \left(C + \vec{x}_1^\top \vec{x}_2 \right)^n ; C=1$$

$$\vec{x}_2 = \begin{bmatrix} \pi_{21} \\ \pi_{22} \end{bmatrix}$$

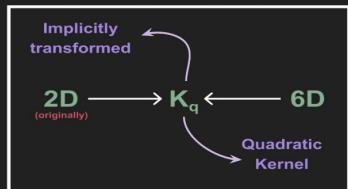
$$n=2 = (1 + \vec{x}_1^\top \vec{x}_2)^2$$

$$= (1 + \pi_{11} \cdot \pi_{21} + \pi_{12} \cdot \pi_{22})^2$$

$$(a+b+c)^2 = a^2 + b^2 + c^2 + 2ab + 2bc + 2ac$$

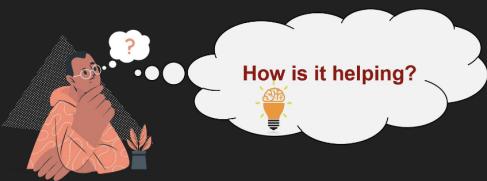
$$\Rightarrow 1^2 + \pi_{11}^2 \cdot \pi_{21}^2 + \pi_{12}^2 \cdot \pi_{22}^2 + 2 \times \pi_{11} \cdot \pi_{21} \cdot \pi_{12} \cdot \pi_{22} + 2 \times 1 \times \pi_{11} \cdot \pi_{21} + 2 \times 1 \times \pi_{12} \cdot \pi_{22}$$

What does it signify?



Kernel trick implicitly projects data to higher dimension where it'll become separable so we don't need to explicitly add features.

Solving kernel function is equivalent to finding hyperplane in d' dimensions.



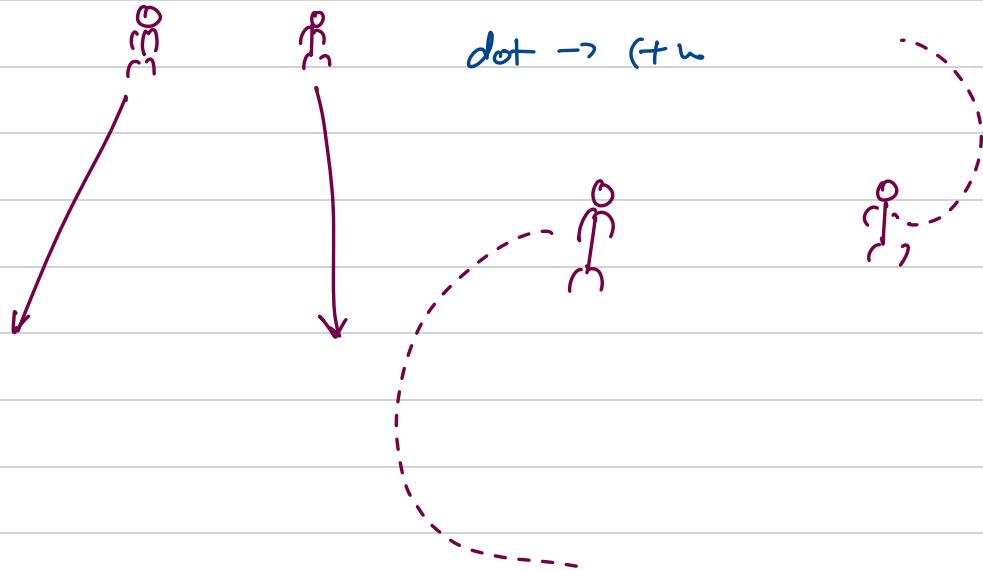
What of the following statement(s) is/are true about Kernel in SVM?
Statement 1: Kernel function map low dimensional data to high dimensional space

Statement 2: It's a similarity function

- 0 users have participated
- A Statement 1 0%
 - B Statement 2 0%
 - C Statement 1 and 2 0%
 - D None of the above 0%

[End Quiz Now](#)

	SJ		PK		NP
3/4	SHASHANK JHA 3/a 275.18	3/4	Purushottam Ku... 4/a 356.73	3/4	Nachiket Pawar 3/a 263.03
4	Ankita Parhi	3/4	250.70		
5	Samyuktha Ramesh	3/4	228.50		
6	Sri Harsha Nanduri	3/4	226.60		
7	Deeksha Sharma	2/4	190.49		
8	Sumana Pedapudi	2/4	185.52		
9	Snehal Adhikary	2/4	178.77		
10	RAHUL	2/4	172.20		



RBF KERNEL

$$f(x) = \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{1}{2}(\frac{x-\mu}{\sigma})^2}$$

$$R_{BF} =$$

$$= e^{-\frac{\gamma ||z_1 - z_2||^2}{2G^2}}$$

$$= e^{-\frac{\gamma z z}{2}}$$

Jaylon's emphasis.

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots$$

$$e^x = e^{\frac{r_n}{2}} \left(1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots \right)$$

$$= e^{\frac{r_n}{2}} \left(1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots \right)$$

$\gamma \uparrow \rightarrow$ Over
 $\gamma \downarrow \rightarrow$ Under

Will outliers affect SVM?

If using SVM without any kernels hyperplane will only depend on support vectors.

∴ So, outliers will not impact the hyperplane.

However, since kernel SVMs are based on distance/ proximity and similarity.

∴ The outliers will affect them.



9790723608