Introduction to ML and Support Vector Machines

- Vikas Thammanna Gowda

Agenda

- What is ML? Why ML?
- Categories of ML
- Support Vector Machines
  - Basic idea
  - Special Cases
  - History and Development
  - Math

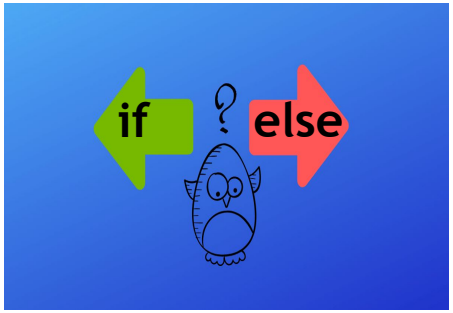
What is Machine Learning?

Arthur Samuel: Machine Learning is the field of study that gives computers the ability to learn without being explicitly programmed.

ML is a collection of **algorithms** and techniques used to create computational systems that **learn from data** in order to make **predictions** and inferences.

Why Machine Learning?

4U
credit card
free
amazing



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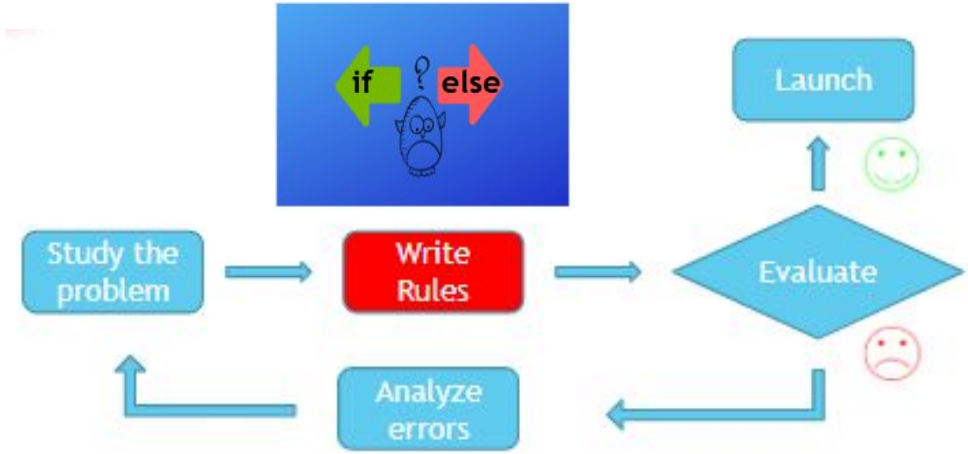
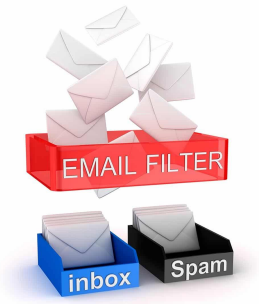


The traditional approach



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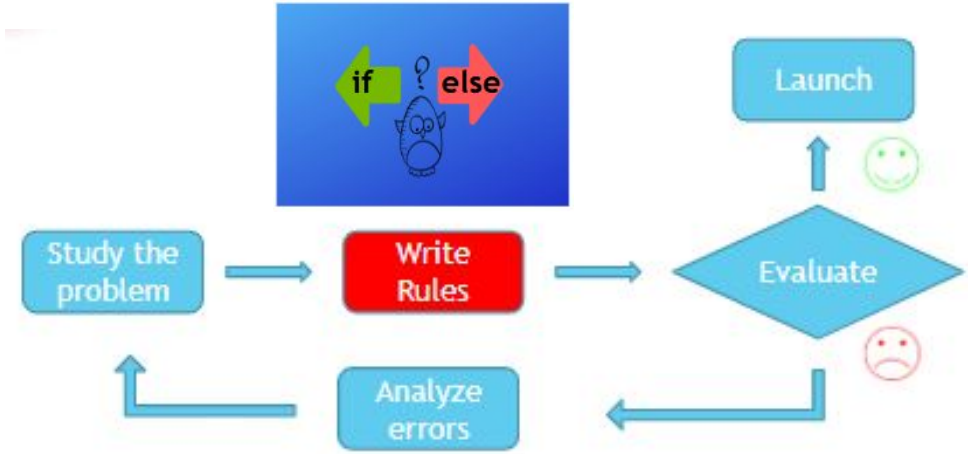

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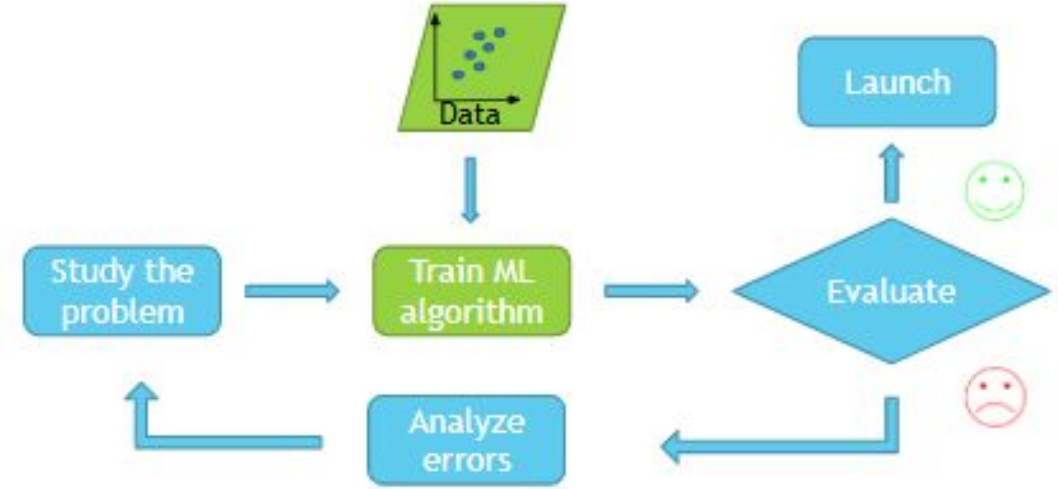

Machine Learning approach

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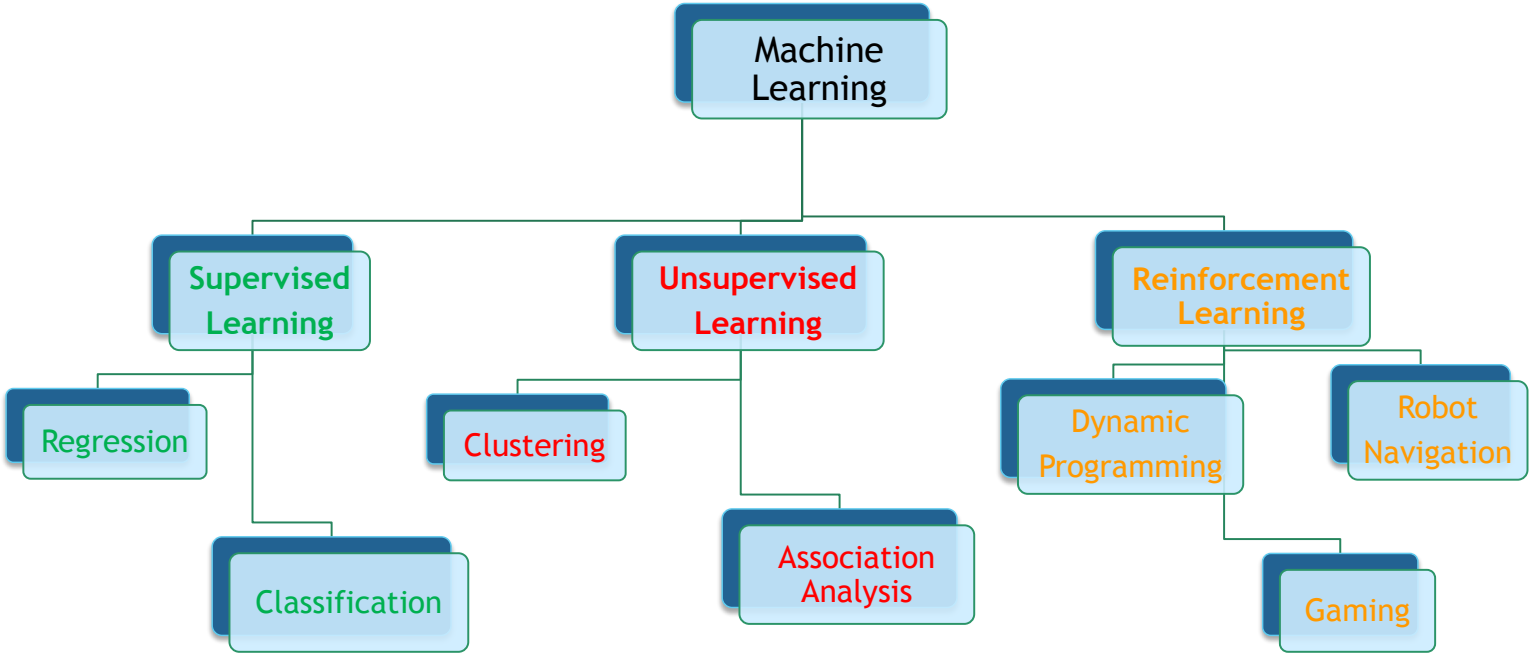
Categories of Machine Learning



Categories of Machine Learning

- Machine Learning
  - Supervised Learning
    - Regression
    - Classification
  - Unsupervised Learning
    - Clustering
    - Association Analysis
  - Reinforcement Learning
    - Dynamic Programming
    - Gaming
    - Robot Navigation

Categories of Machine Learning

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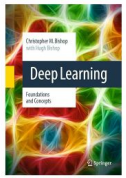

Deep Learning: Foundations and Concepts
Christopher M. Bishop
★★★★½ 115
Hardcover
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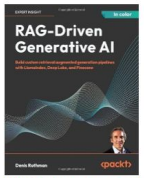

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Machine Learning

Regression

Classification

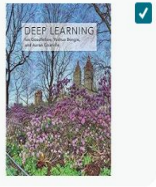
Clustering

Unsupervised Learning

Association Analysis

Gaming

Frequently bought together



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This item: Deep Learning (Adaptive Computation and Machine Learning series)
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Hands-On Machine Learning with Scikit-Learn, Keras, and TensorFlow: Concepts, Tool...
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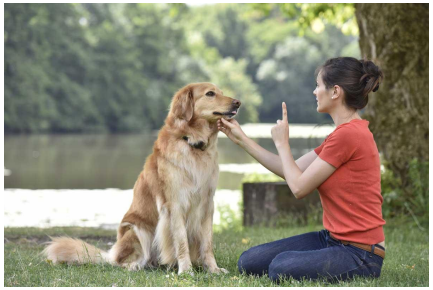
Categories of Machine Learning



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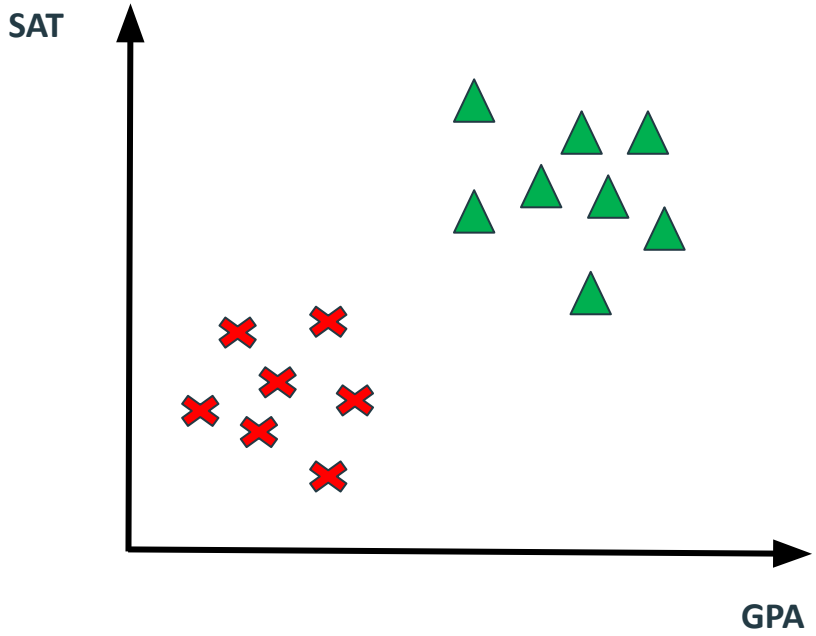
Support Vector Machines
The basic idea



Support Vector Machines
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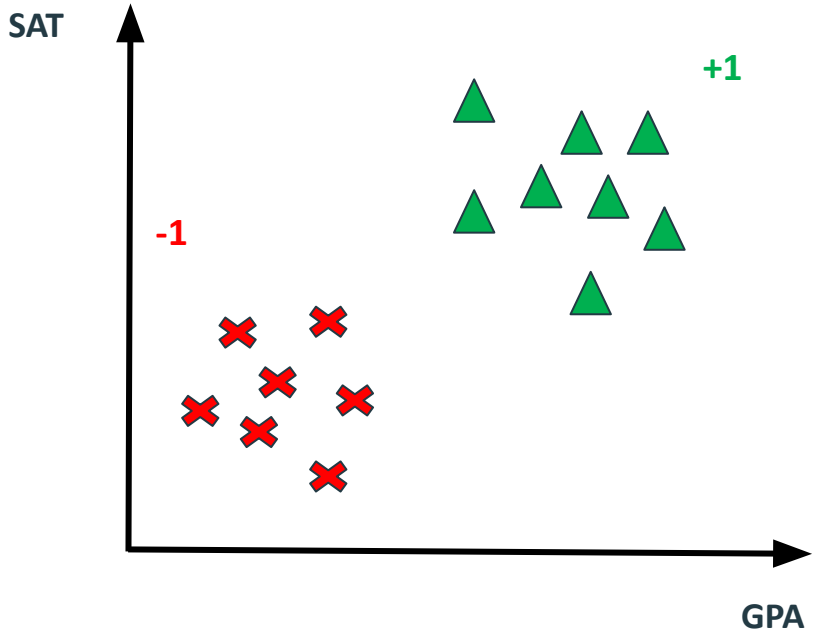

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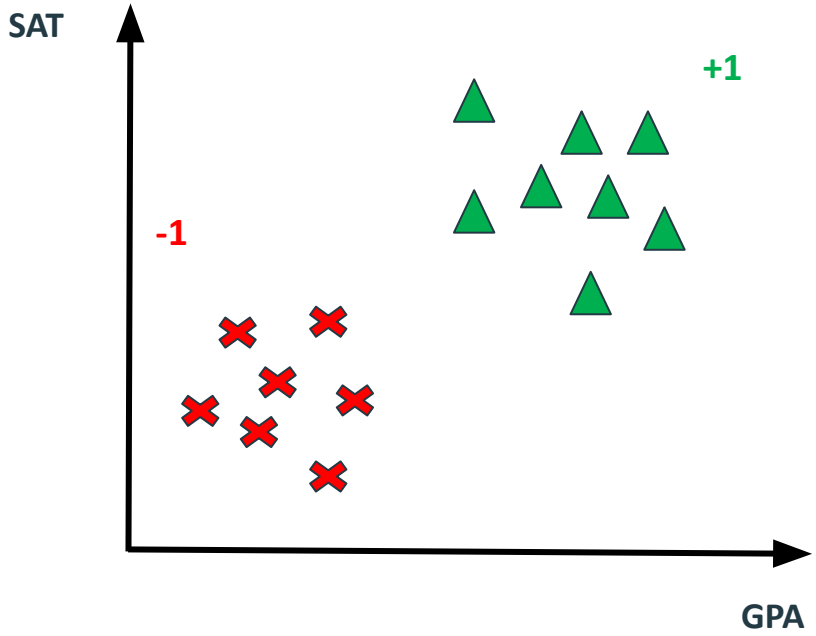
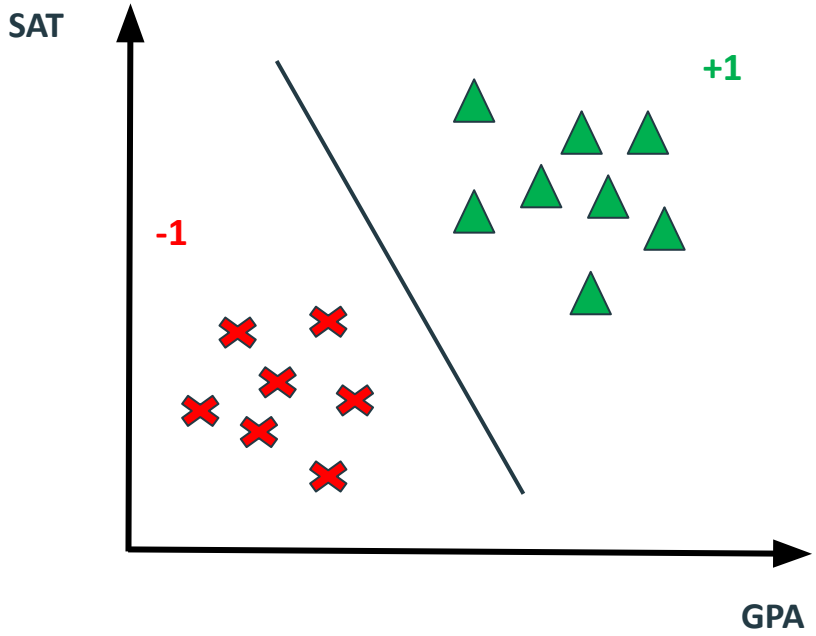


Can we find a straight line that separates the two classes?

Support Vector Machines
The basic idea



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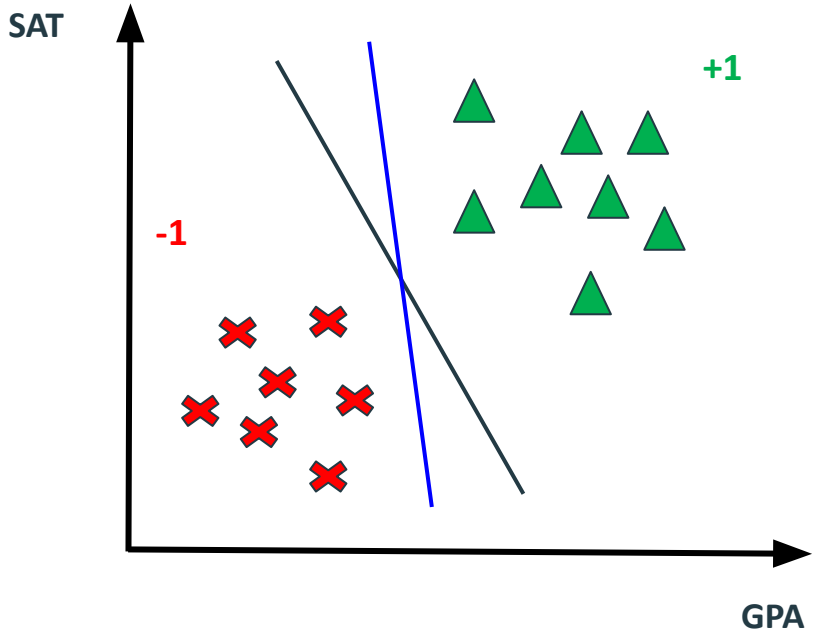

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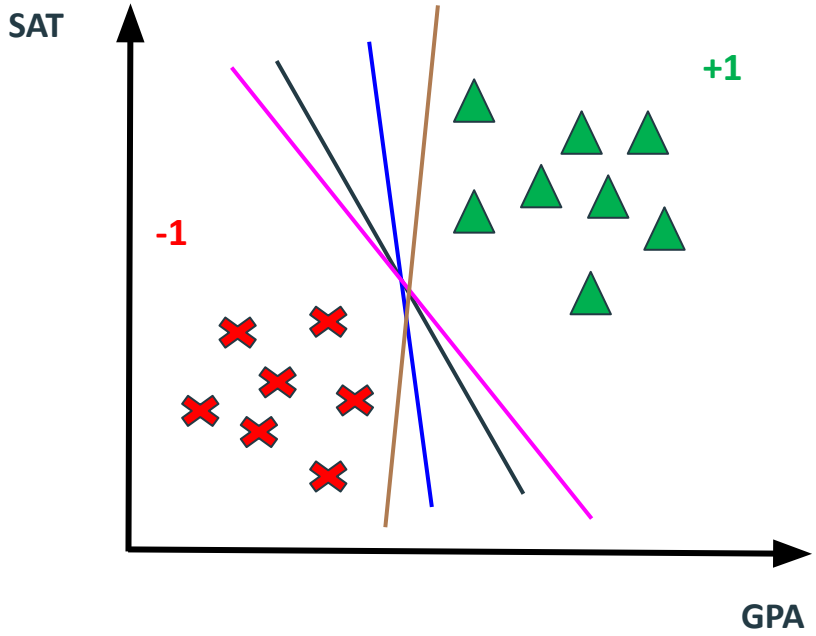

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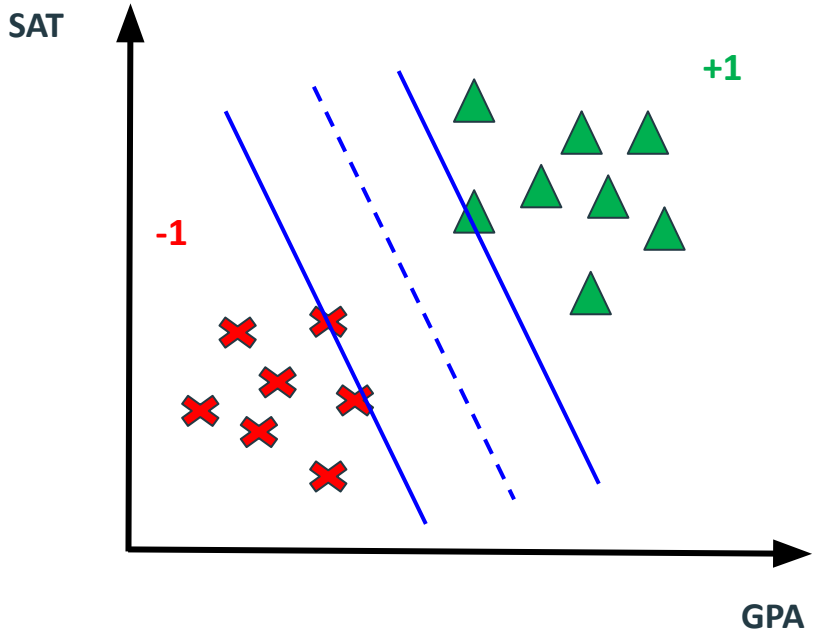

Support Vector Machines

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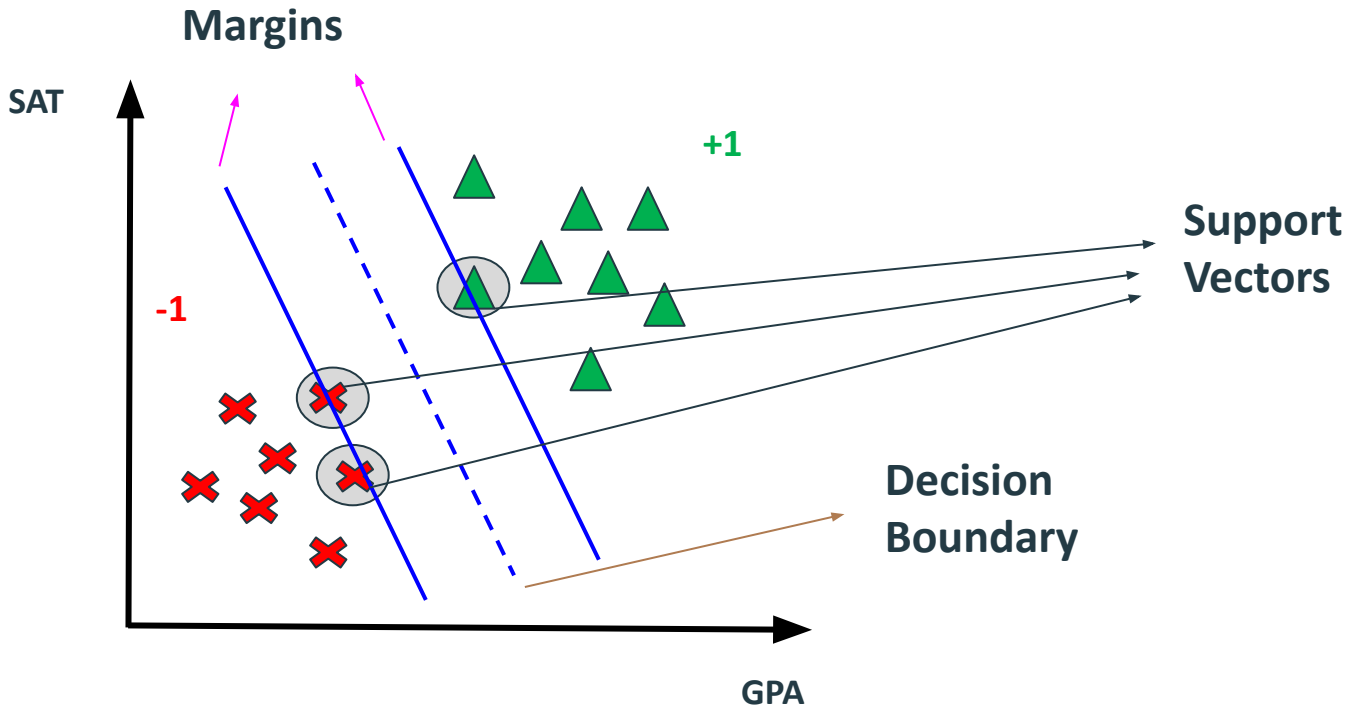

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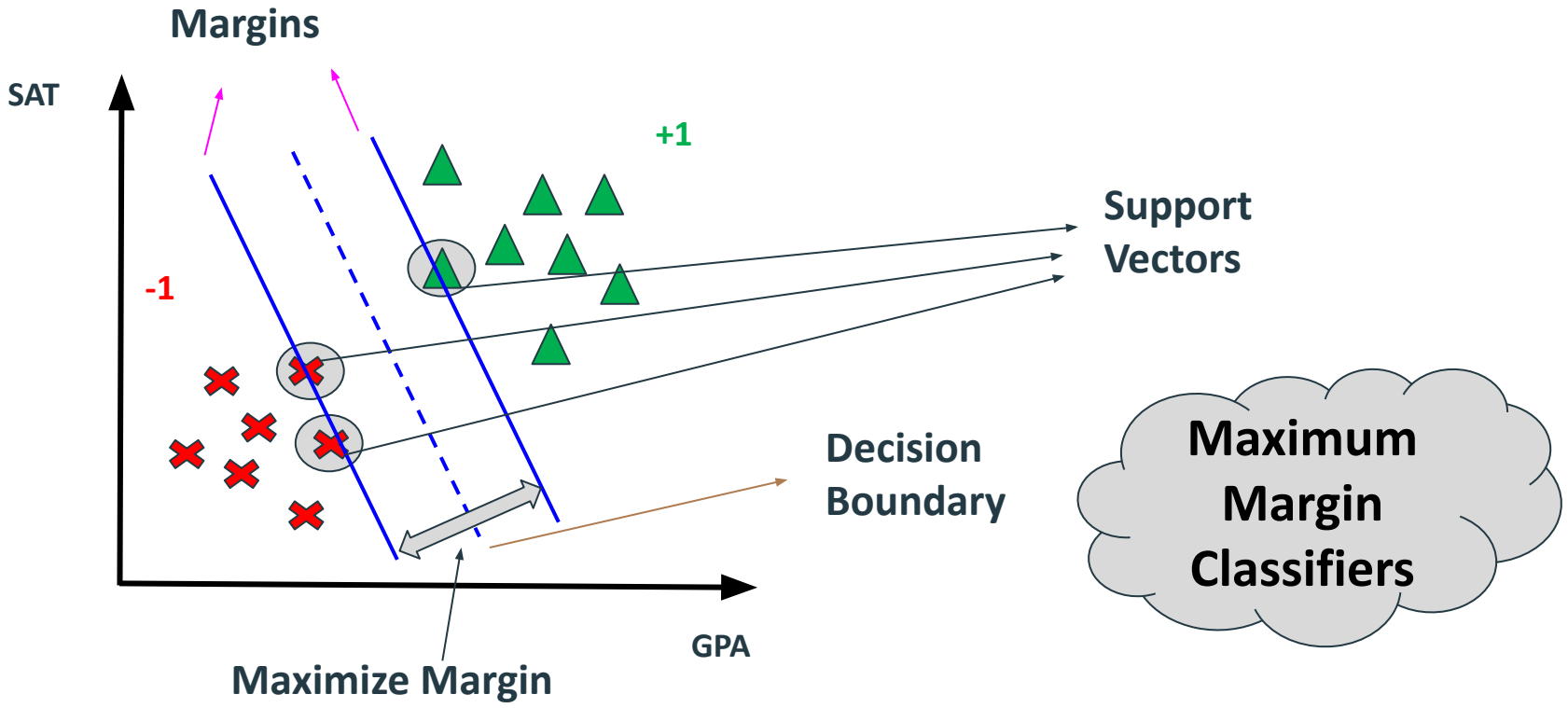

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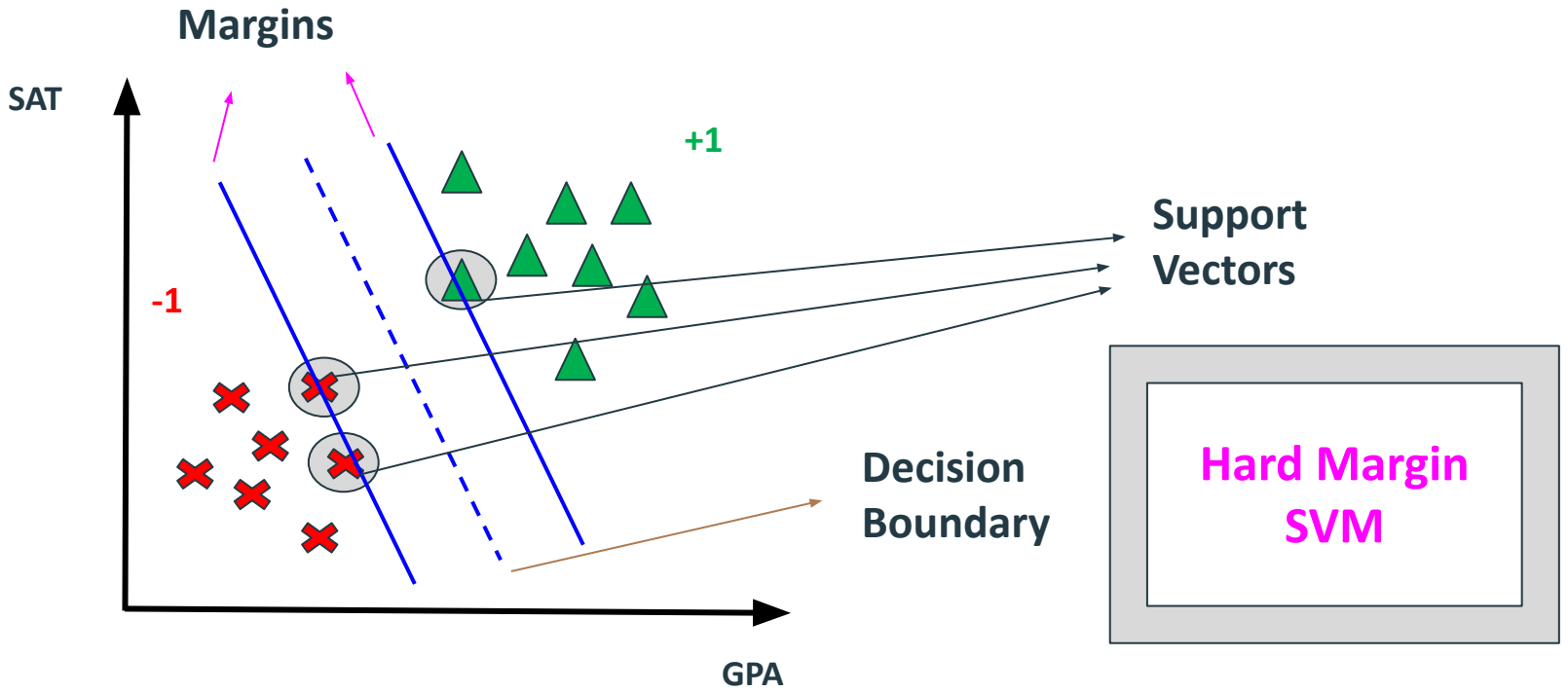
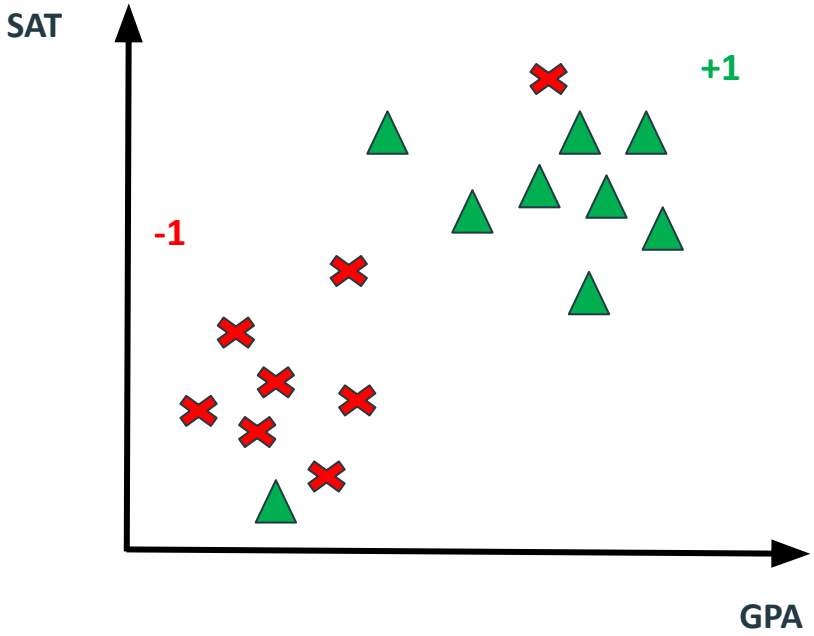
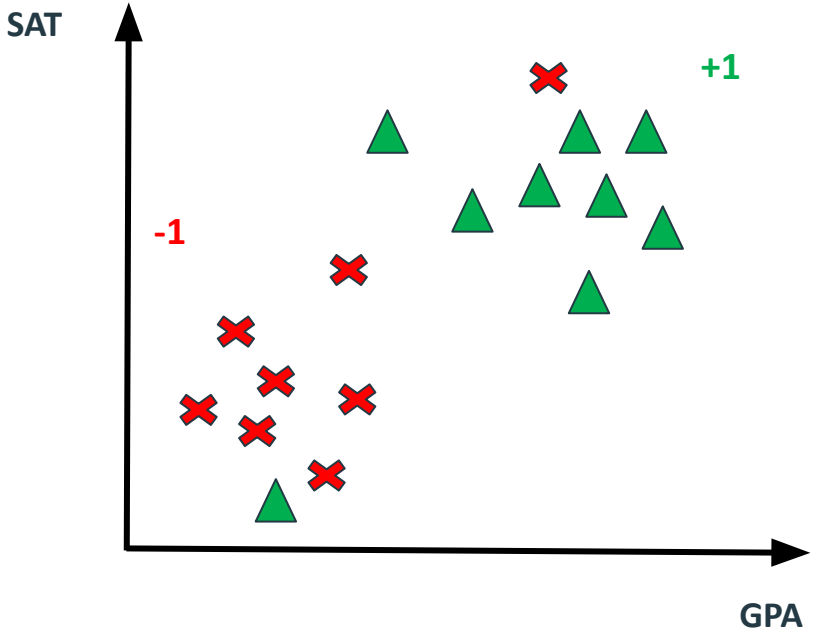
Support Vector Machines
Case 1: Linearly Separable Data

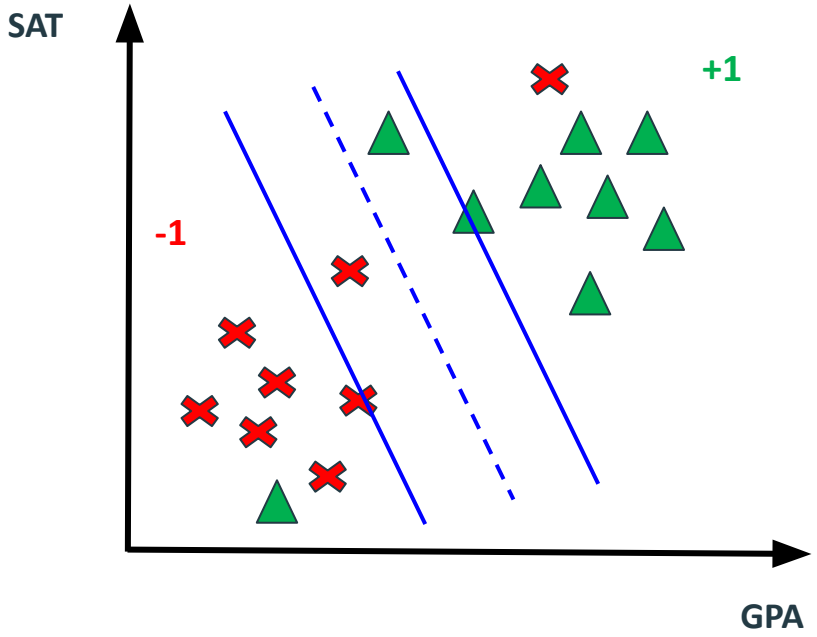


Support Vector Machines
Case 2a: Linearly Inseparable

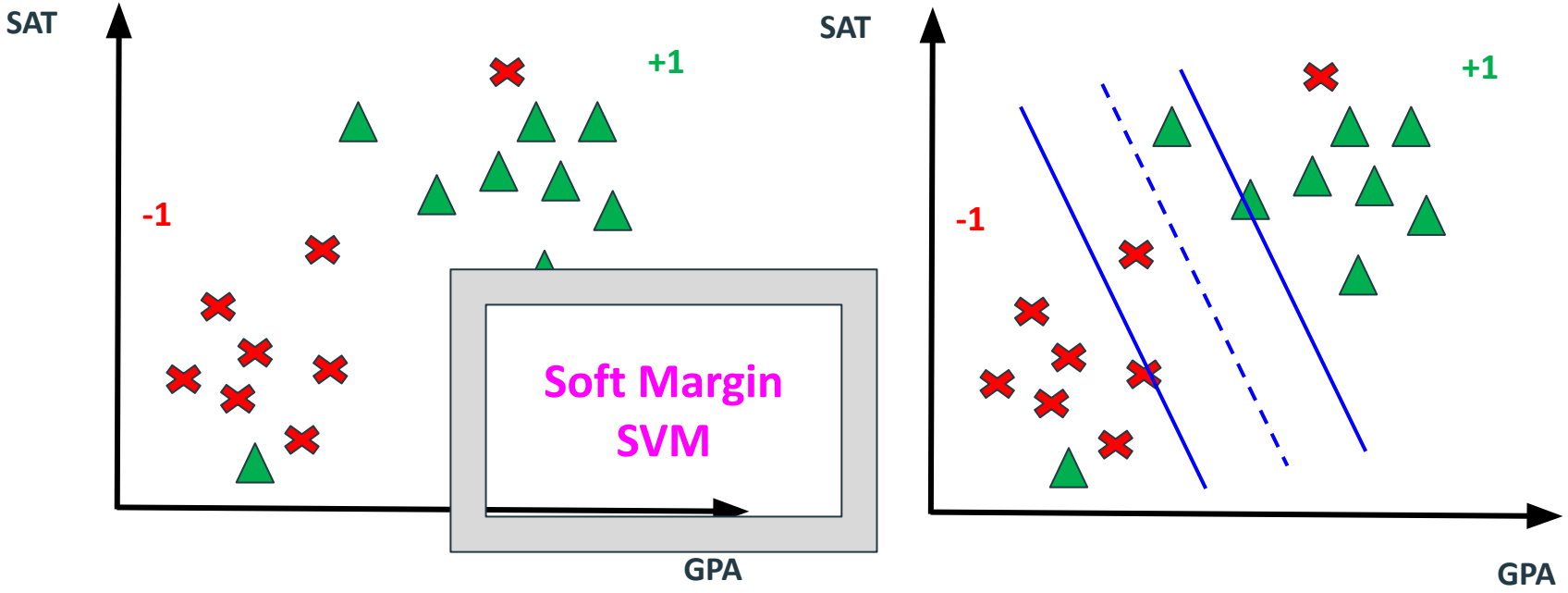


Support Vector Machines
Case 2a: Linearly Inseparable



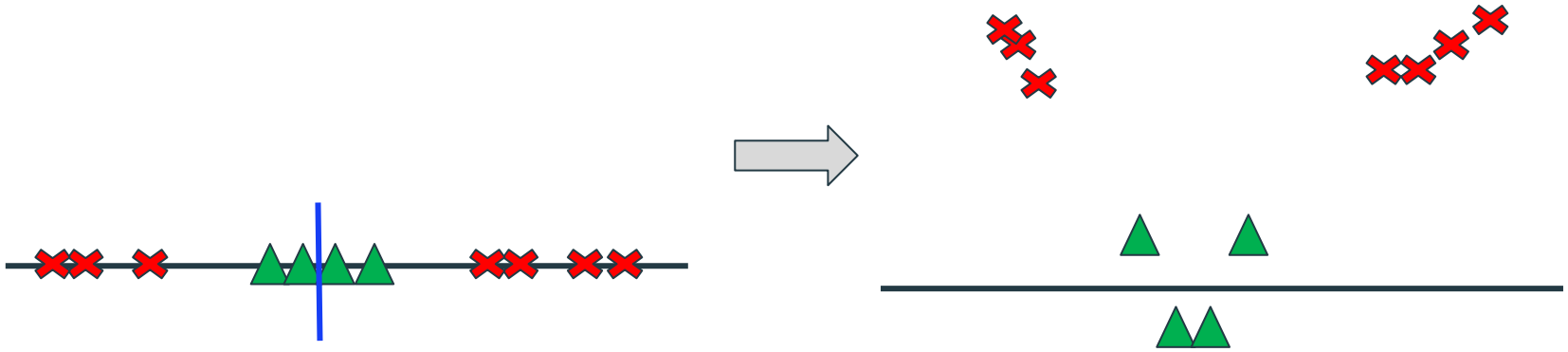


Support Vector Machines
Case 2a: Linearly Inseparable

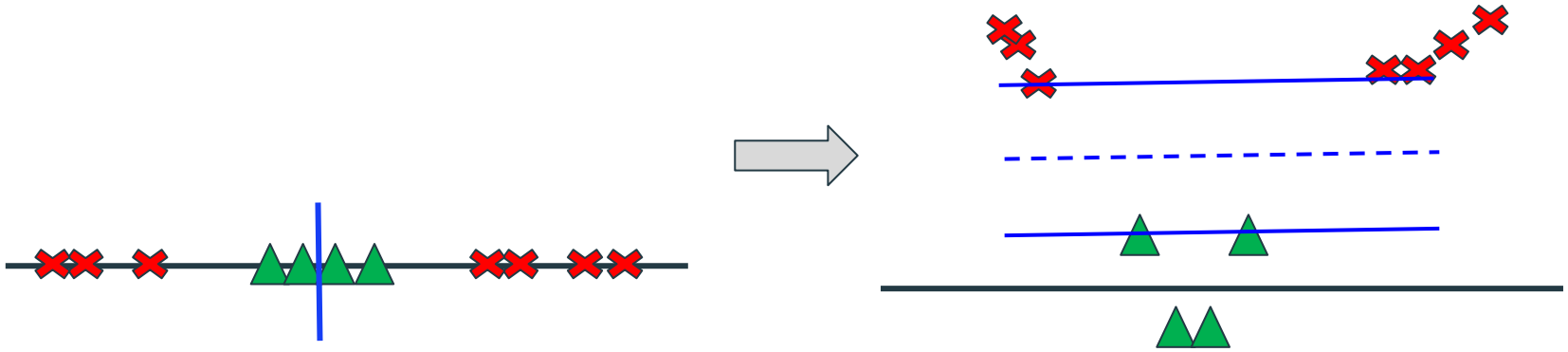


Support Vector Machines
Case 2b: Linearly Inseparable

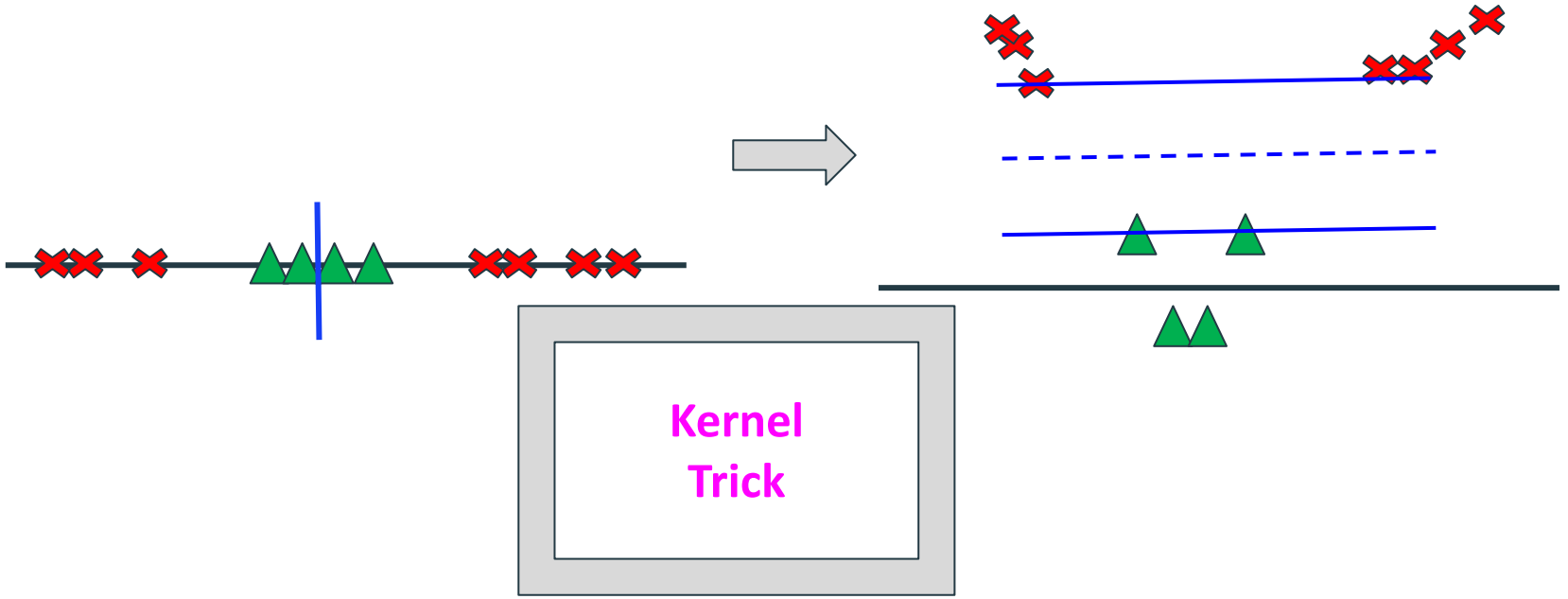
Support Vector Machines
Case 2b: Linearly Inseparable



Support Vector Machines
Case 2b: Linearly Inseparable

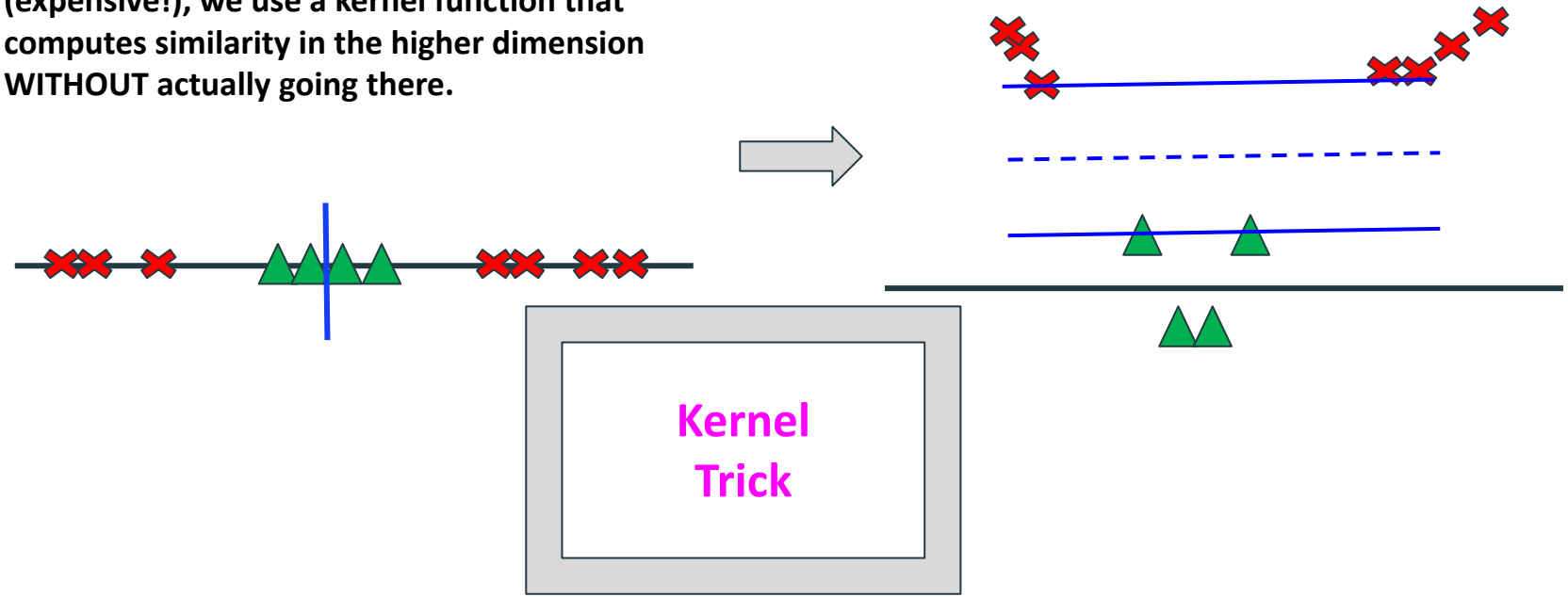


Support Vector Machines
Case 2b: Linearly Inseparable



Support Vector Machines
Case 2b: Linearly Inseparable

Instead of explicitly transforming data (expensive!), we use a kernel function that computes similarity in the higher dimension WITHOUT actually going there.



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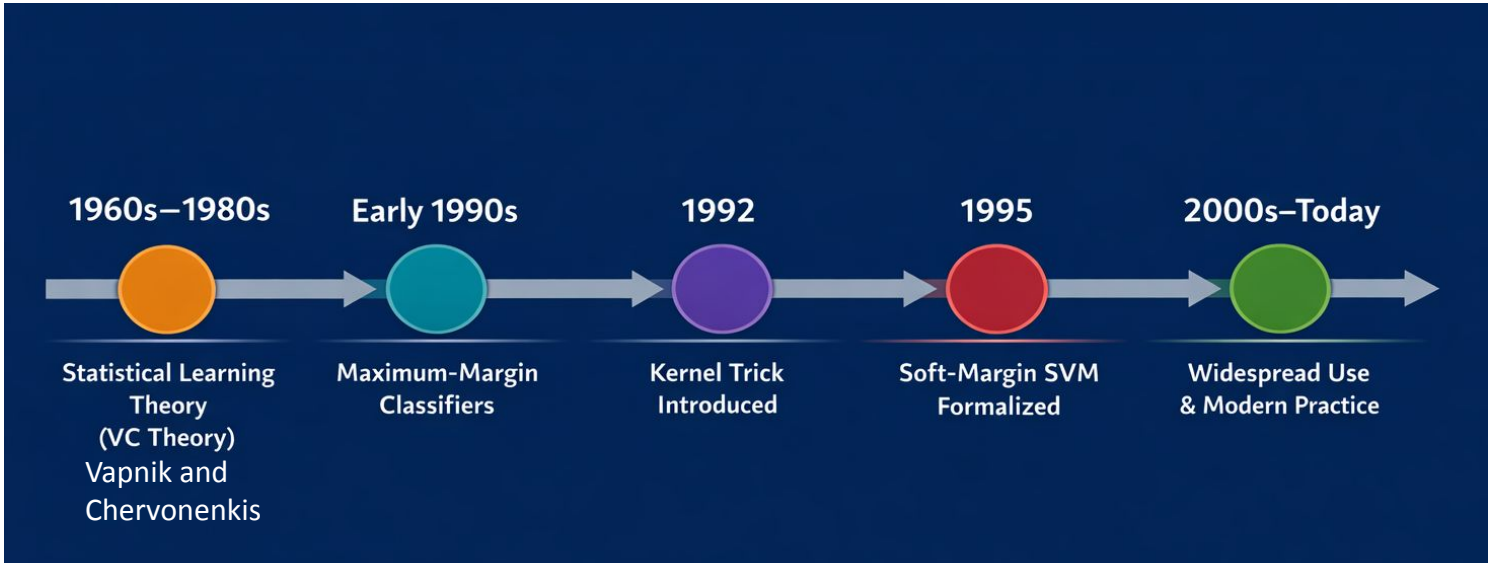
Support Vector Machines
The History and Development



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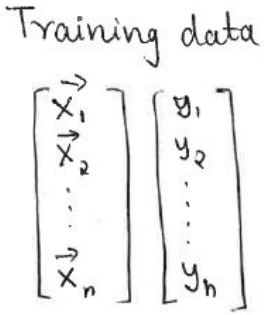
Hard Margin SVM
The Math

Problem Setup: Binary Classification
We want to classify data into two categories. For example, predicting whether a student gets into tech school (y = +1) or does not (y = -1).

The Data:

- n total students
- For each student i, we have:
  - A feature vector x_i (e.g., GPA, SAT scores, …)
  - A label $y_i \in \{-1, +1\}$

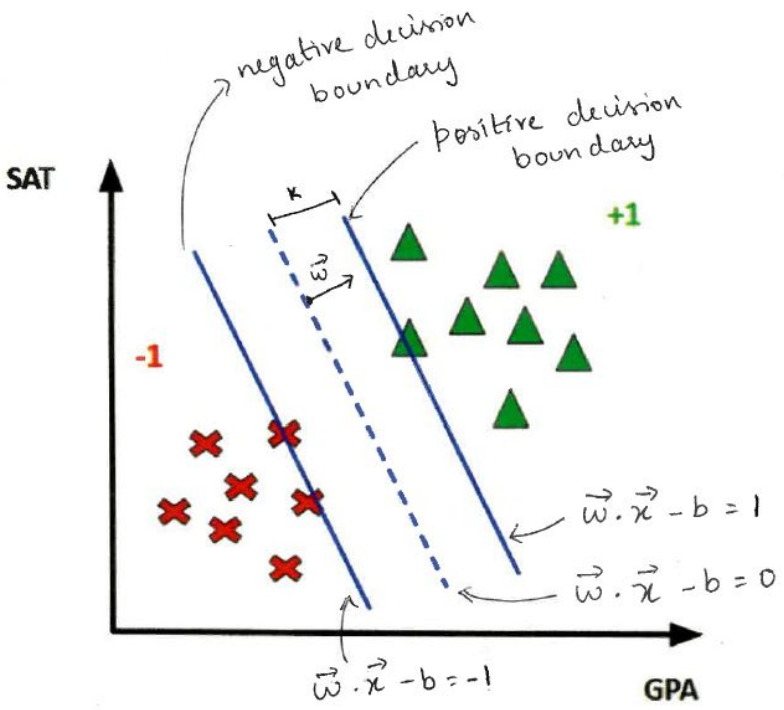


The Goal: Build an SVM model that creates a maximum margin classifier—a decision boundary with the largest possible "safety zone" between the two classes. This breathing room helps the model generalize better to new, unseen data.

Hard Margin SVM
The Math

To find the best separating boundary, we define three parallel hyperplanes

What is the distance between the two margin boundaries?



Hard Margin SVM
The Math

Let $\vec{x}_0$ be any point on the decision boundary

$$\Rightarrow \quad \vec{w} \cdot \vec{x}_0 - b = 0 \quad - (1)$$

We want to walk from $\vec{x}_0$ in the direction of w (the perpendicular direction) until we reach the positive margin boundary.

Lets walk a distance of k units in the direction of the unit vector, $\frac{w}{\|w\|}$

$\therefore$ the new position after walking k units:

$$\vec{x}_1 = \vec{x}_0 + k \frac{w}{\|w\|} \quad - (2)$$

Since x_1 is on the positive margin boundary,

$$\vec{w} \cdot \vec{x}_1 - b = 1 \quad - (3)$$

substitute (2) in (3)

$$\vec{w} \cdot \left(\vec{x}_0 + k \frac{w}{\|w\|} \right) - b = 1$$

$$\vec{w} \cdot \vec{x}_0 + k \frac{w \cdot w}{\|w\|} - b = 1$$

$$\left(\vec{w} \cdot \vec{x}_0 - b \right) + k \frac{w \cdot w}{\|w\|} = 1 \quad - (4)$$

substitute (1) in (4), $w \cdot w = \|w\|^2$

$$0 + k \frac{\|w\|^2}{\|w\|} = 1$$

$$\Rightarrow \boxed{k = \frac{1}{\|\vec{w}\|}}$$

$\therefore$ The margin size is $\frac{2}{\|\vec{w}\|}$

So, we have to maximize the margin

$\Rightarrow$ minimizing $\|\vec{w}\|$

Hard Margin SVM
The Math

Constraints:

1. We need every data point be correctly classified
2. Every data point be outside or on the margin

ie., for positive classes,

$$y_i = +1 \quad , \quad \vec{w} \cdot \vec{x}_i - b \geq +1$$

for negative classes

$$y_i = -1 \quad , \quad \vec{w} \cdot \vec{x}_i - b \leq -1$$

we combine both constraints by multiplying y_i

$$y_i (\vec{w} \cdot \vec{x}_i - b) \geq 1$$

$\therefore$ minimize $||w||$

subject to $y_i (\vec{w} \cdot \vec{x}_i - b) \geq 1 \quad \forall \; i = 1, 2 \ldots n$

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