Lagrange Multipliers
Kernel Trick

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Based roughly on the slides of David Sontag

General Optimization

A mathematical detour, we'll come back to SVMs soon!

$$\min_{x \in \mathbb{R}^n} f_0(x)$$

subject to:

$$f_i(x) \leq 0, \qquad i = 1, \ldots, m$$
$$h_i(x) = 0, \qquad i = 1, \ldots, p$$

General Optimization

$$\min_{x \in \mathbb{R}^n} f_0(x)$$

f_0 is not necessarily convex

subject to:

$$f_i(x) \leq 0, \qquad i = 1, \dots, m$$
$$h_i(x) = 0, \qquad i = 1, \dots, p$$

General Optimization

$$\min_{x \in \mathbb{R}^n} f_0(x)$$

Constraints do not need to be linear

subject to:

$$\begin{aligned} f_i(x) &\leq 0, & i &= 1, \ldots, m \\ h_i(x) &= 0, & i &= 1, \ldots, p \end{aligned}$$

Lagrangian

$$L(x,\lambda,\nu) = f_0(x) + \sum_{i=1}^{m} \lambda_i f_i(x) + \sum_{i=1}^{p} \nu_i h_i(x)$$

- Incorporate constraints into a new objective function
- $\lambda \geq 0$ and ν are vectors of ***Lagrange multipliers***
- The Lagrange multipliers can be thought of as soft constraints

Duality

- Construct a dual function by minimizing the Lagrangian over the primal variables

$$g(\lambda, \nu) = \inf_x L(x, \lambda, \nu)$$

- $g(\lambda, \nu) = -\infty$ whenever the Lagrangian is not bounded from below for a fixed λ and ν

The Primal Problem

$$\min_{x \in \mathbb{R}^n} f_0(x)$$

subject to:

$$f_i(x) \leq 0, \qquad i = 1, \dots, m$$
$$h_i(x) = 0, \qquad i = 1, \dots, p$$

Equivalently,

$$\inf_x \sup_{\lambda \geq 0, \nu} L(x, \lambda, \nu)$$

The Dual Problem

$$\sup_{\lambda \geq 0, \nu} g(\lambda, \nu)$$

Equivalently,

$$\sup_{\lambda \geq 0, \nu} \inf_{x} L(x, \lambda, \nu)$$

- The dual problem is always concave, even if the primal problem is not convex

Primal vs. Dual

$$\sup_{\lambda \geq 0, \nu} \inf_x L(x, \lambda, \nu) \leq \inf_x \sup_{\lambda \geq 0, \nu} L(x, \lambda, \nu)$$

- **Why?**
  - $g(\lambda, \nu) \leq L(x, \lambda, \nu)$ for all x
  - $L(x', \lambda, \nu) \leq f_0(x')$ for any feasible x', $\lambda \geq 0$
    - x is feasible if it satisfies all of the constraints
  - Let x^* be the optimal solution to the primal problem and $\lambda \geq 0$

$$g(\lambda, \nu) \leq L(x^*, \lambda, \nu) \leq f_0(x^*)$$

Duality

- Under certain conditions, the two optimization problems are equivalent

$$\sup_{\lambda \geq 0, \nu} \inf_x L(x, \lambda, \nu) = \inf_x \sup_{\lambda \geq 0, \nu} L(x, \lambda, \nu)$$

  – This is called strong duality

- If the inequality is strict, then we say that there is a duality gap

  – Size of gap measured by the difference between the two sides of the inequality

Slater's Condition

For any optimization problem of the form

$$\min_{x \in \mathbb{R}^n} f_0(x)$$

subject to:

$$f_i(x) \leq 0, \qquad i = 1, \ldots, m$$
$$Ax = b$$

where $f_0, \ldots, f_m$ are convex functions, strong duality holds if there exists an x such that

$$f_i(x) < 0, \qquad i = 1, \ldots, m$$
$$Ax = b$$

Dual SVM

$$\min_{w} \frac{1}{2}||w||^2$$

such that

$$y_i\left(w^T x^{(i)} + b\right) \geq 1, \text{for all } i$$

- Note that Slater's condition holds as long as the data is linearly separable

Dual SVM

$$L(w, b, \lambda) = \frac{1}{2} w^T w + \sum_i \lambda_i (1 - y_i (w^T x^{(i)} + b))$$

Convex in w, so take derivatives to form the dual

$$\frac{\partial L}{\partial w_k} = w_k + \sum_i -\lambda_i y_i x_k^{(i)} = 0$$

$$\frac{\partial L}{\partial b} = \sum_i -\lambda_i y_i = 0$$

Dual SVM

$$L(w, b, \lambda) = \frac{1}{2} w^T w + \sum_i \lambda_i (1 - y_i (w^T x^{(i)} + b))$$

Convex in w, so take derivatives to form the dual

$$w = \sum_i \lambda_i y_i x^{(i)}$$

$$\sum_i \lambda_i y_i = 0$$

Dual SVM

$$\max_{\lambda \geq 0} -\frac{1}{2} \sum_i \sum_j \lambda_i \lambda_j y_i y_j x^{(i)^T} x^{(j)} + \sum_i \lambda_i$$

such that

$$\sum_i \lambda_i y_i = 0$$

- By strong duality, solving this problem is equivalent to solving the primal problem
  - Given the optimal λ, we can easily construct w (b can be found by complementary slackness)

Complementary Slackness

- Suppose that there is zero duality gap
- Let x^* be an optimum of the primal and (λ^*, ν^*) be an optimum of the dual

$$
\begin{aligned}
f_0(x^*) &= g(\lambda^*, \nu^*) \\
&= \inf_x \left[f_0(x) + \sum_{i=1}^{m} \lambda_i^* f_i(x) + \sum_{i=1}^{p} \nu_i^* h_i(x) \right] \\
&\leq f_0(x^*) + \sum_{i=1}^{m} \lambda_i^* f_i(x^*) + \sum_{i=1}^{p} \nu_i^* h_i(x^*) \\
&= f_0(x^*) + \sum_{i=1}^{m} \lambda_i^* f_i(x^*) \\
&\leq f_0(x^*)
\end{aligned}
$$

Complementary Slackness

- This means that

$$\sum_{i=1}^{m} \lambda_i^* f_i(x^*) = 0$$

  - As $\lambda \geq 0$ and $f_i(x_i^*)$, this can only happen if $\lambda_i^* f_i(x^*) = 0$ for all i
  - Put another way,
    - If $f_i(x^*) < 0$ (i.e., the constraint is not tight), then $\lambda_i^* = 0$
    - If $\lambda_i^* > 0$, then $f_i(x^*) = 0$
    - ONLY applies when there is no duality gap

Dual SVM

$$\max_{\lambda \geq 0} -\frac{1}{2}\sum_i \sum_j \lambda_i \lambda_j y_i y_j x^{(i)^T} x^{(j)} + \sum_i \lambda_i$$

such that

$$\sum_i \lambda_i y_i = 0$$

- By complementary slackness, $\lambda_i^* > 0$ means that $x^{(i)}$ is a support vector (can then solve for b using w)

Dual SVM

$$\max_{\lambda \geq 0} -\frac{1}{2}\sum_i \sum_j \lambda_i \lambda_j y_i y_j x^{(i)^T} x^{(j)} + \sum_i \lambda_i$$

such that

$$\sum_i \lambda_i y_i = 0$$

- Takes $O(n^2)$ time just to evaluate the objective function
  - Active area of research to try to speed this up

The Kernel Trick

$$\max_{\lambda \geq 0} -\frac{1}{2}\sum_i \sum_j \lambda_i \lambda_j y_i y_j x^{(i)^T} x^{(j)} + \sum_i \lambda_i$$

such that

$$\sum_i \lambda_i y_i = 0$$

- The dual formulation only depends on inner products between the data points
  - Same thing is true if we use feature vectors instead

The Kernel Trick

- For some feature vectors, we can compute the inner products quickly, even if the feature vectors are very large
- This is best illustrated by example
  - Let $\phi(x_1, x_2) = \begin{bmatrix} x_1 x_2 \\ x_2 x_1 \\ x_1^2 \\ x_2^2 \end{bmatrix}$
  - $\phi(x_1, x_2) \cdot \phi(z_1, z_2) = x_1^2 z_1^2 + 2 x_1 x_2 z_1 z_2 + x_2^2 z_2^2$

$$= (x_1 z_1 + x_2 z_2)^2$$

$$= (x \cdot z)^2$$

Reduces to a dot product in the original space

The Kernel Trick

- The same idea can be applied for the feature vector ϕ of all polynomials of degree (exactly) d
  - $\phi(x) \cdot \phi(z) = (x \cdot z)^d$
- More generally, a kernel is a function $k(x, z) = \phi(x) \cdot \phi(z)$ for some feature map ϕ
- Rewrite the dual objective

$$\max_{\lambda \geq 0, \sum_i \lambda_i y_i = 0} -\frac{1}{2} \sum_i \sum_j \lambda_i \lambda_j y_i y_j k(x^{(i)}, x^{(j)}) + \sum_i \lambda_i$$

Examples of Kernels

- Polynomial kernel of degree exactly d
  - $k(x,z) = (x \cdot z)^d$
- General polynomial kernel of degree d for some c
  - $k(x,z) = (x \cdot z + c)^d$
- Gaussian kernel for some σ
  - $k(x,z) = \exp\left(\frac{-\|x-z\|^2}{2\sigma^2}\right)$
  - The corresponding ϕ is infinite dimensional!
- So many more…

Kernels

- Bigger feature space increases the possibility of overfitting
  - Large margin solutions should still generalize reasonably well
- Alternative: add “penalties” to the objective to disincentivize complicated solutions

$$\min_{w} \frac{1}{2}||w||^2 + c \cdot (\# \; of \; misclassifications)$$

  - Not a quadratic program anymore (in fact, it’s NP-hard)
  - Similar problem to Hamming loss, no notion of how badly the data is misclassified