Support Vector Machines

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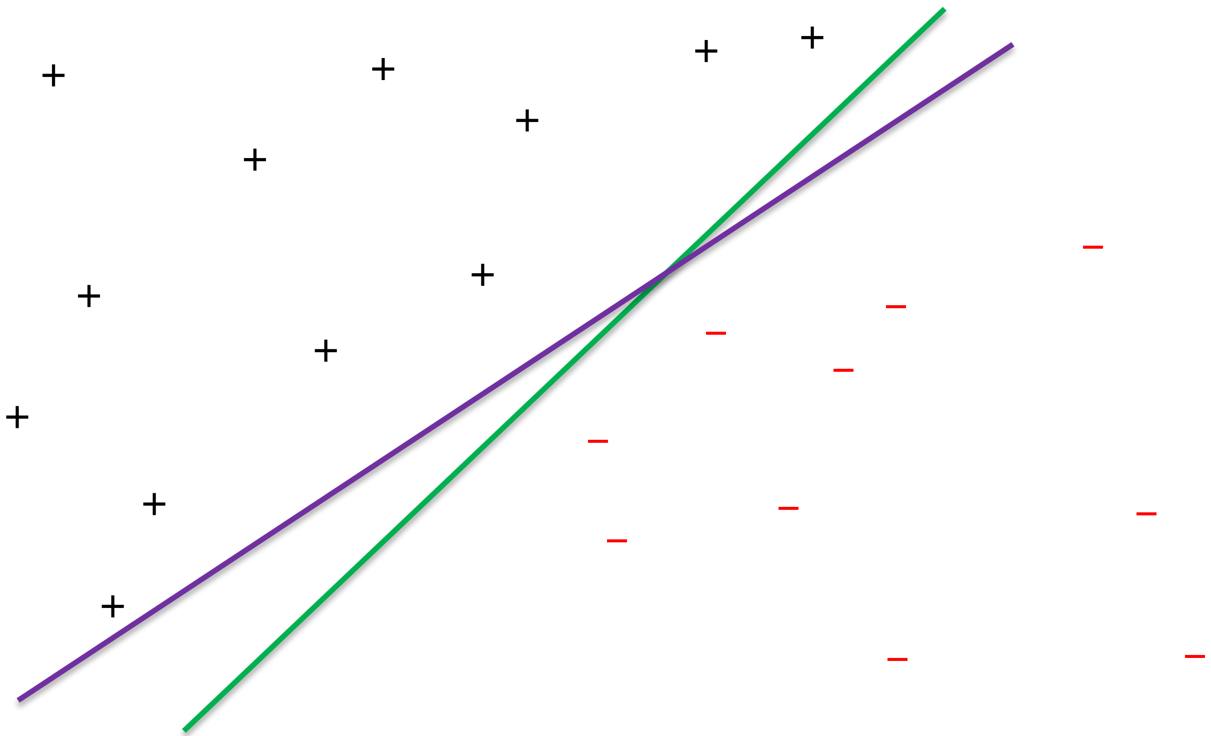
Slides adapted from David Sontag and Vibhav Gogate

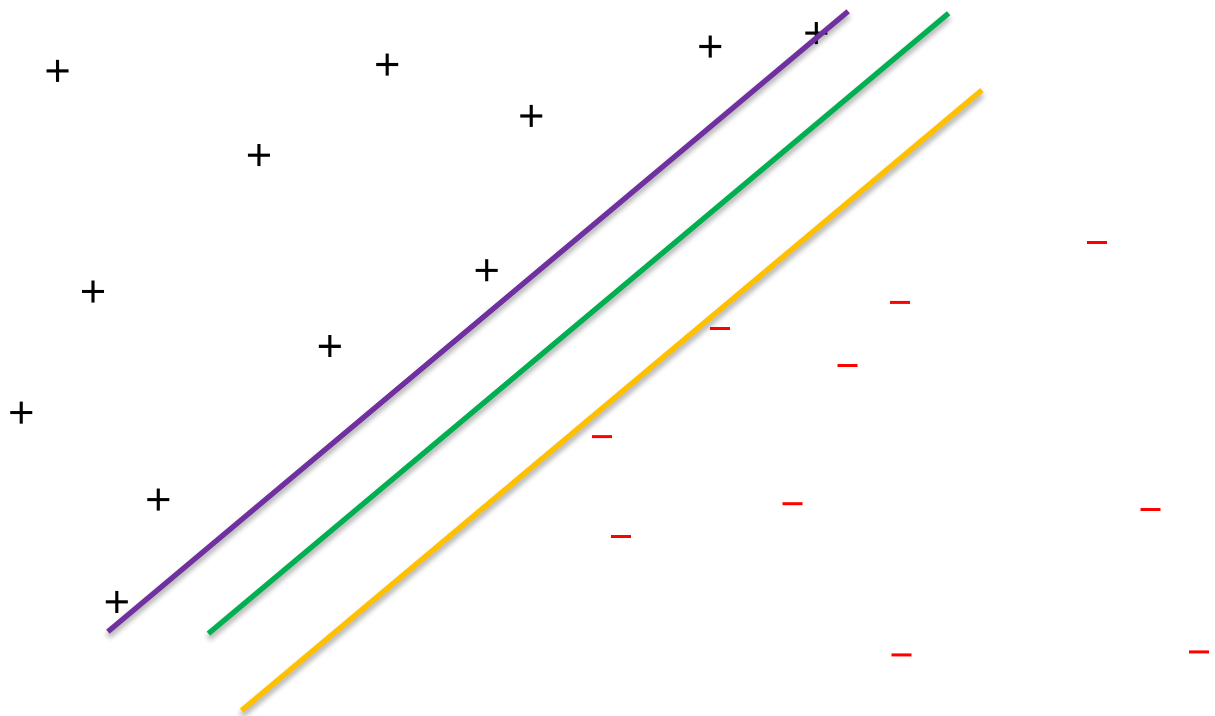
Support Vector Machines

- How can we decide between perfect classifiers?



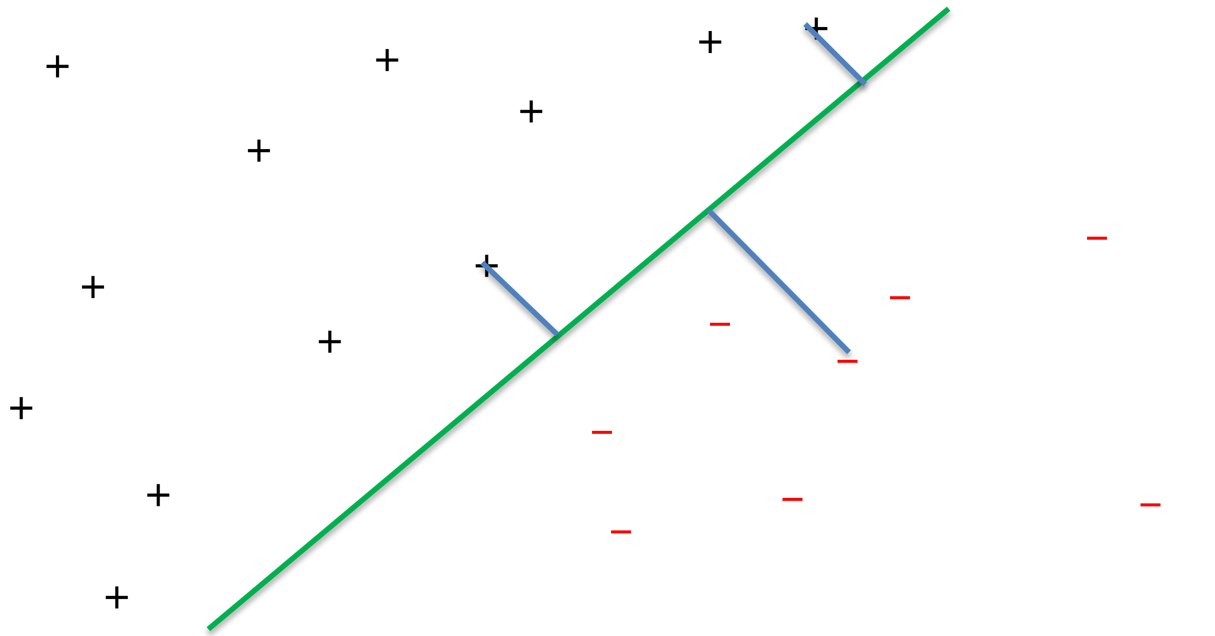
Support Vector Machines

- How can we decide between perfect classifiers?



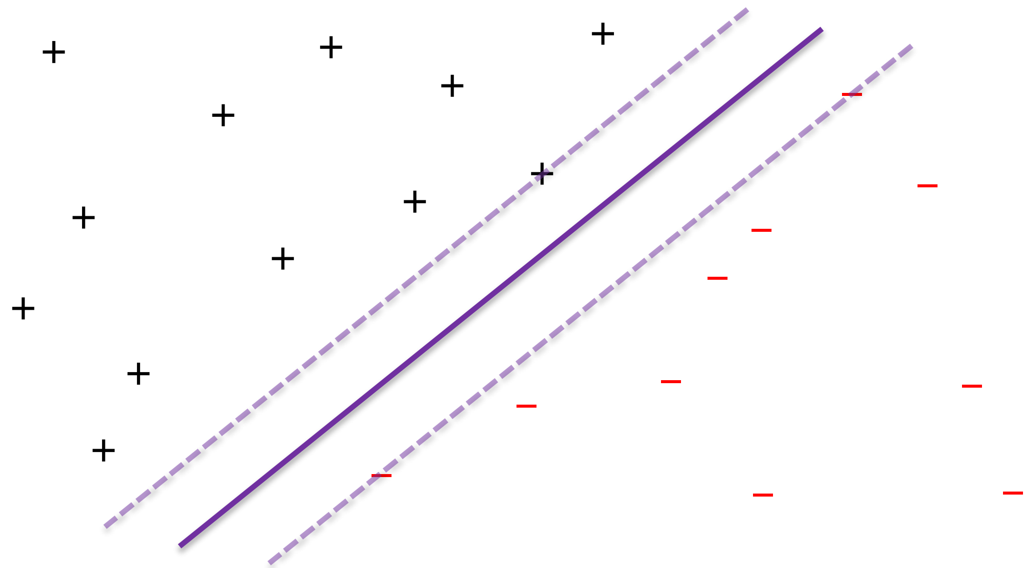
Support Vector Machines

- Define the margin to be the distance of the closest data point to the classifier



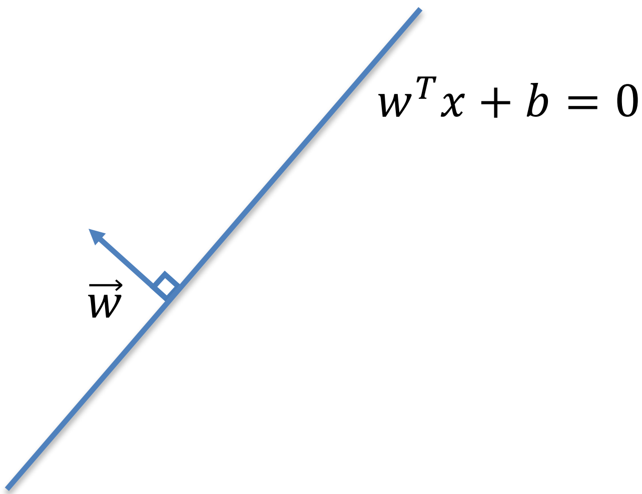
Support Vector Machines

- Support vector machines (SVMs)



- Choose the classifier with the largest margin
  - Has good practical and theoretical performance

Some Geometry



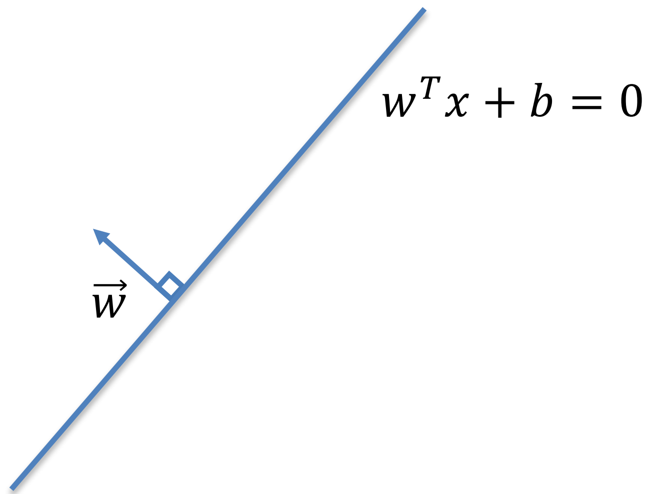
- In n dimensions, a hyperplane is a solution to the equation

$$w^T x + b = 0$$

with $w \in \mathbb{R}^n, b \in \mathbb{R}$

- The vector w is sometimes called the normal vector of the hyperplane

Some Geometry



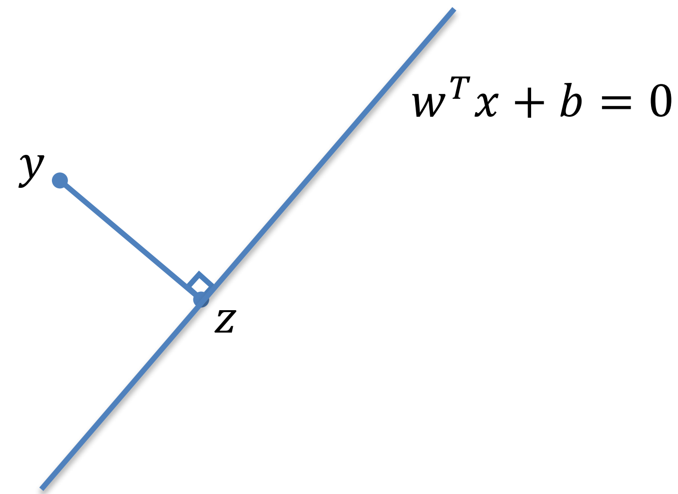
- In n dimensions, a hyperplane is a solution to the equation

$$w^T x + b = 0$$

- Note that this equation is scale invariant for any scalar c

$$c \cdot (w^T x + b) = 0$$

Some Geometry

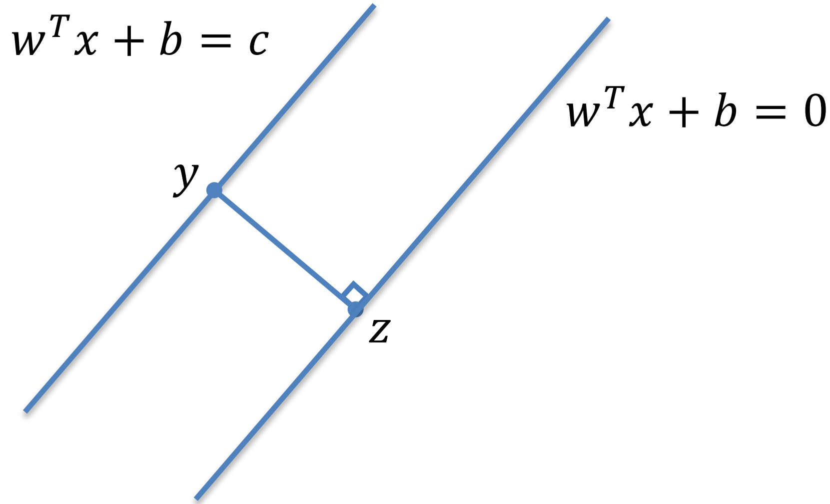


- The distance between a point y and a hyperplane $w^T + b = 0$ is the length of the segment perpendicular to the line to the point y

- The vector from y to z is given by

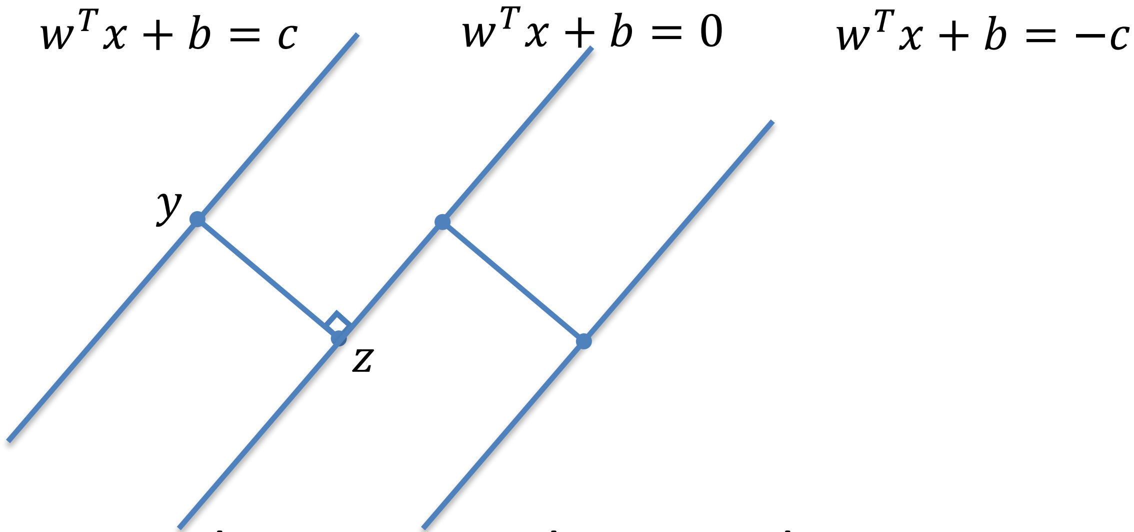
$$y - z = ||y - z|| \frac{w}{||w||}$$

Scale Invariance



- By scale invariance, we can assume that $c = 1$
- The maximum margin is always attained by choosing $w^T x + b = 0$ so that it is equidistant from the closest data point classified as +1 and the closest data point classified as -1

Scale Invariance

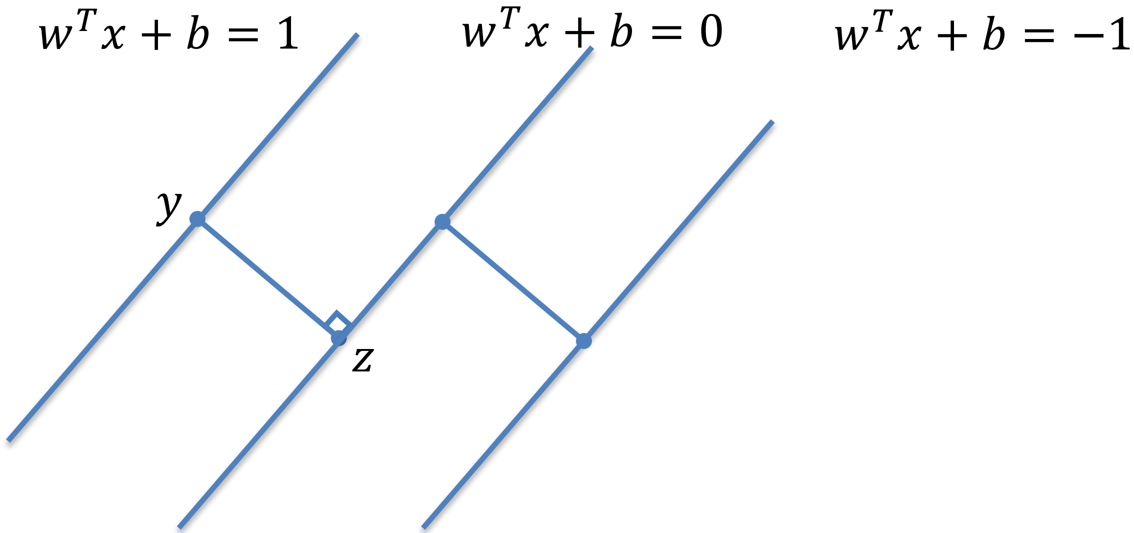


- We want to maximize the margin subject to the constraints that

$$y^{(i)}\left(w^T x^{(i)} + b\right) \geq 1$$

- But how do we compute the size of the margin?

Some Geometry



Putting it all together

$$y - z = \|y - z\| \frac{w}{\|w\|}$$

and

$$w^T y + b = 1$$
$$w^T z + b = 0$$

$$w^T(y - z) = 1$$

and

$$w^T(y - z) = \|y - z\| \|w\|$$

which gives

$$\|y - z\| = 1/\|w\|$$

SVMs

- This analysis yields the following optimization problem

$$\max_{w,b} \frac{1}{||w||}$$

such that

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

- Or, equivalently,

$$\min_{w,b} ||w||^2$$

such that

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

SVMs

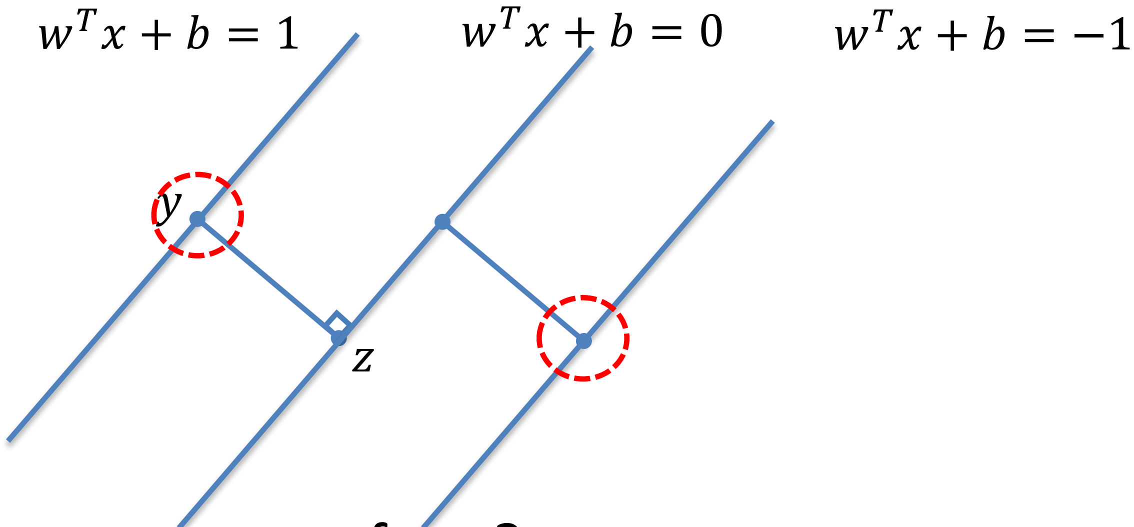
$$\min_{w,b} ||w||^2$$

such that

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

- This is a standard quadratic programming problem
  - Falls into the class of convex optimization problems
  - Can be solved with many specialized optimization tools (e.g., quadprog() in MATLAB)

SVMs



- Where does the name come from?
  - The set of all data points such that $y^{(i)}(w^Tx^{(i)} + b) = 1$ are called support vectors
  - The SVM classifier is completely determined by the support vectors (you could delete the rest of the data and get the same answer)

SVMs

- What if the data isn't linearly separable?

- What if we want to do more than just binary classification (i.e., if $y \in \{1,2,3\}$)?