CAP5415
Computer Vision

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HEC-241
Classification - I

Lecture 11
SVM - background

• An approach for classification
  • Developed in the computer science society at 1990s, has grown in popularity since then.
  • Shown to perform well in variety of settings, and often considered as one of the best “out-of-the box” classifiers.

Max-margin Classifier  ➞  Support Vector Classifier  ➞  Support Vector Machines

(historical appearances in the literature)
Maximal-Margin Classifier

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  • Ex. In 2D, a hyperplane is 1D line,
  • Ex. In 3D, a hyperplane is 2D plane.
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General hyperplane definition

$$\beta_0 + \beta_1 X_1 + \beta_2 X_2 + \ldots \beta_p X_p = 0$$
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Hyperplane for 2D data.

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Hyperplane for 2D data.

$$\beta_0 + \beta_1 X_1 + \beta_2 X_2 = 0$$

$$1 + 2X_1 + 3X_2 = 0$$
Max-margin classifier

Left: There are two classes of observations: blue and in purple (each of which has measurements on two variables). Three separating hyperplanes, out of many possible, are shown in black. Right: A separating hyperplane is shown in black: a test observation that falls in the blue portion of the grid will be assigned to the blue class, and a test observation that falls into the purple portion of the grid will be assigned to the purple class.
There are two classes of observations, shown in blue and in purple. The maximal margin hyperplane is shown as a solid line.

The margin is the distance from the solid line to either of the dashed lines. The two blue points and the purple point that lie on the dashed lines are the support vectors, and the distance from those points to the margin is indicated by arrows.

The purple and blue grid indicates the decision rule made by a classifier based on this separating hyperplane.
Construction of Max-Margin Classifier

• Consider \( n \) training observations \( x_1, \ldots, x_n \in \mathbb{R}^p \)
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• Associated class labels \( y_1, \ldots, y_n \in \{-1, +1\} \)
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• Max-margin hyperplane is the solution to:

\[
\begin{align*}
\text{maximize } & M \\
\text{subject to } & \sum_{j=1}^{p} \beta_j^2 = 1, \\
& y_i(\beta_0 + \beta_1 x_{i1} + \beta_2 x_{i2} + \ldots + \beta_p x_{ip}) \geq M \quad \forall \ i = 1, \ldots, n.
\end{align*}
\]
Construction of Max-Margin Classifier

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  \end{align*}
  \]

• It ensures that each observation is on the correct side
  • at least a distance $M$ from the hyperplane
Is Max-Margin Robust?

Left: Two classes of observations are shown in blue and in purple, along with the maximal margin hyperplane.

Right: An additional blue observation has been added, leading to a dramatic shift in the maximal margin hyperplane shown as a solid line. The dashed line indicates the maximal Margin hyperplane that was obtained in the absence of this additional point. Max-margin classifier is sensitive to individual observations!
The maximal margin classifier is a very natural way to perform Classification, if a separating hyperplane exists. In many cases there is no separating hyperplane exists! In this case, we cannot exactly separate the two classes. (However, Notice soft margin in the following slides!) The generalization of the maximal margin classifier to the non-separable case is known as the support vector classifier.
Support Vector Classifier - Separable

- Separable plane is shown.
- Decision boundary is the solid line.
- Broken lines bound the shaded maximal margin of 2M.
Support Vector Classifier-Overlap

- Overlap case is shown.

- The points labeled $\xi_i$ are on the wrong side of the Margin.

- The margin is maximized subject to a total budget

$$\sum \xi_i \leq \text{constant}$$
Soft-Margin ~ Support Vector Classifier

• Rather than seeking the largest possible margin so that every observation is not only on the correct side of the hyperplane but also on the correct side of the margin, we instead allow some observations to be on the incorrect side of the margin, or even the incorrect side of the hyperplane.
Soft-Margin ~ Support Vector Classifier

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\begin{align*}
& \text{maximize} \quad M \\
& \text{subject to} \quad \sum_{j=1}^{p} \beta_j^2 = 1, \\
& y_i (\beta_0 + \beta_1 x_{i1} + \beta_2 x_{i2} + \ldots + \beta_p x_{ip}) \geq M (1 - \epsilon_i), \\
& \epsilon_i \geq 0, \sum_{i=1}^{n} \epsilon_i \leq C,
\end{align*}
\]

• C: nonnegative tuning params
• \(\epsilon\): slack variables allowing obs. to be on the wrong side of the margin.
**Left:** A support vector classifier was fit to a small data set. The hyperplane is shown as a solid line and the margins are shown as dashed lines. Purple observations: Observations 3, 4, 5, and 6 are on the correct side of the margin, observation 2 is on the margin, and observation 1 is on the wrong side of the margin. Blue observations: Observations 7 and 10 are on the correct side of the margin, observation 9 is on the margin, and observation 8 is on the wrong side of the margin. No observations are on the wrong side of the hyperplane. Right: Two additional points, 11 and 12 are added.
Four different tuning parameters $C$ were used to fit SVM into small numbers of data.

The largest value of $C$ was used in the top left panel, and smaller values were used in the top right, bottom left, and bottom right panels.

When $C$ is large, then there is a high tolerance for observations being on the wrong side of the margin, and so the margin will be large. As $C$ decreases, the tolerance for observations being on the wrong side of the margin decreases, and the margin narrows.
Disadvantages of Linear Decision Surfaces
Advantages of non-linear Decision Surfaces

Var_1

Var_2
In practice we are sometimes faced with non-linear class boundaries. Support vector classifier or any linear classifier will perform poorly here.

**Left:** The observations fall into two classes, with a non-linear boundary between them.  
**Right:** The support vector classifier seeks a linear boundary, and consequently performs very poorly.
Nonlinear SVMs

Map the original input space to some higher-dimensional feature space where the training set is separable:

\[ \Phi: x \rightarrow \varphi(x) \]
SVM Classifier

**Left:** An SVM with a polynomial kernel of degree 3 is applied to the non-linear data from previous slides, resulting in a far more appropriate decision rule.

**Right:** An SVM with a radial kernel is applied. In this example, either kernel is capable of capturing the decision boundary.
What about multi-class SVMs?

• Unfortunately, there is no “definitive” multi-class SVM.

• In practice, we combine multiple two-class SVMs

• One vs. others
  • Training: learn an SVM for each class vs. the others
  • Testing: apply each SVM to test example and assign to it the class of the SVM that returns the highest decision value

• One vs. one
  • Training: learn an SVM for each pair of classes
  • Testing: each learned SVM “votes” for a class to assign to the test example
SVMs: Pros and cons

• Pros
  • Many publicly available SVM packages: http://www.kernel-machines.org/software
  • Kernel-based framework is very powerful, flexible
  • SVMs work very well in practice, even with very small training sample sizes

• Cons
  • No “direct” multi-class SVM, must combine two-class SVMs
  • Computation, memory
    • During training time, must compute matrix of kernel values for every pair of examples
    • Learning can take a very long time for large-scale problems
Questions?

Sources for this lecture include materials from works by Abhijit Mahalanobis, James Tompkin, and Ulas Bagci