Support Vector Machine

Support Vector Machine (SVM) is one of the most widely used classification methods. SVM is different from other classifiers that we have covered so far. SVM cares only about the data points near the class boundary and finds a hyperplane that maximizes the margin between the classes.

Training Linear SVM

Let the input be a set of $N$ training vectors $\{x_n\}_{n=1}^N$ and corresponding class labels $\{y_n\}_{n=1}^N$, where $x_n \in \mathbb{R}^D$ and $y_n \in \{-1, 1\}$. Initially we assume that the two classes are linearly separable. The hyperplane separating the two classes can be represented as:

$$w^T x_n + b = 0,$$

such that:

$$w^T x_n + b \geq 1 \text{ for } y_n = +1,$$
$$w^T x_n + b \leq -1 \text{ for } y_n = -1.$$

Let $H_1$ and $H_2$ be the two hyperplanes (Figure 1) separating the classes such that there is no other data point between them. Our goal is to maximize the margin $M$ between the two classes. The objective function:

$$\max_w M \text{ s.t. } y_n(w^T x_n + b) \geq M, w^T w = 1.$$  

The margin $M$ is equal to $\frac{2}{\|w\|}$. We can rewrite the objective function as:

$$\min_w \frac{1}{2} w^T w \text{ s.t. } y_n(w^T x_n + b) \geq 1$$

Now, let’s consider the case when the two classes are not linearly separable. We introduce slack variables $\{\xi_n\}_{n=1}^N$ and allow few points to be on the wrong side of the hyperplane at some cost. The modified objective function:

$$\min_w \frac{1}{2} w^T w + C \sum_{n=1}^N \xi_n \text{ s.t. } y_n(w^T x_n + b) + \xi_n \geq 1, \xi_n \geq 0, \forall n.$$  

The parameter $C$ can be tuned using development set. This is the primal optimization problem for SVM.
The Lagrangian for the primal problem:

\[
L(w, b, \xi, \alpha, \mu) = \frac{1}{2} w^T w + C \sum_{n=1}^{N} \xi_n - \sum_{n} \alpha_n \left[ y_n (w^T x_n + b) \right] - \sum_{n} \alpha_n \xi_n + \sum_{n} \alpha_n - \sum_{n} \mu_n \xi_n,
\]

where \( \alpha_n \) and \( \mu_n \), \( 1 \leq n \leq N \) are Lagrange multipliers.

Differentiating the Lagrangian with respect to the variables:

\[
\frac{\partial}{\partial w} L(w, b, \xi, \alpha, \mu) = w - \sum_{n} \alpha_n y_n x_n = 0
\]

\[
\frac{\partial}{\partial b} L(w, b, \xi, \alpha, \mu) = - \sum_{n} \alpha_n y_n = 0
\]

\[
\frac{\partial}{\partial \xi_n} L(w, b, \xi, \alpha, \mu) = C - \alpha_n - \mu_n = 0
\]

Solving these equations, we get:

\[
w = \sum_{n} \alpha_n y_n x_n \tag{1}
\]

\[\sum_{n} \alpha_n y_n = 0 \tag{2}\]

\[\alpha_n = C - \mu_n \]

We now plug-in these values to get the dual function and cancelling out some terms:

\[
g(\alpha, \mu) = \frac{1}{2} \sum_{n} \sum_{m} \alpha_n \alpha_m y_n y_m x_n^T x_m - \sum_{n} \sum_{n} \alpha_n \alpha_m y_n y_m x_n^T x_m + \sum_{n} \alpha_n
\]

\[= \sum_{n} \alpha_n - \frac{1}{2} \sum_{n} \sum_{m} \alpha_n \alpha_m y_n y_m x_n^T x_m \tag{3}\]
Using the equation (2) and (3) and the KKT conditions, we obtain the dual optimization problem:

$$\max_{\alpha} \sum_n \alpha_n - \frac{1}{2} \sum_n \sum_m \alpha_n \alpha_m y_n y_m x_n^T x_m$$

$$\text{s.t. } 0 \leq \alpha_n \leq C.$$

The dual optimization problem is concave and easy to solve. The dual variables ($\alpha_n$) lie within a box with side $C$. We usually vary two values $\alpha_i$ and $\alpha_j$ at a time and numerically optimize the dual function. Finally, we plug in the values of the $\alpha_n^*$'s to the equations (1) to obtain the primal solution $w^*$.

**Convex Optimization Review**

Let we are given an optimization problem:

$$\min_x f_0(x)$$

$$\text{s.t. } f_i(x) \leq 0, \text{ for } i \in 1, 2, \ldots, K,$$

where $f_0$ and $f_i$ ($i \in \{1, 2, \ldots, K\}$) are convex functions. We call this optimization problem the ‘primal’ problem.

The Lagrangian is:

$$L(x, \lambda) = f_0(x) + \sum_{i=1}^{K} \lambda_i f_i(x)$$

The Lagrange dual function:

$$g(\lambda) = \min_x L(x, \lambda)$$

The dual function $g(\lambda)$ is concave and hence easy to solve. We can obtain the minima of a convex primal optimization problem by maximizing the dual function $g(\lambda)$. The dual optimization problem:

$$\max_{\lambda} g(\lambda)$$

$$\text{s.t. } \lambda_i \geq 0, \text{ for } i \in 1, 2, \ldots, K.$$

**Karush-Kuhn-Tucker (KKT) Conditions**

The Karush-Kuhn-Tucker (KKT) conditions are the conditions for optimality in primal and dual functions. If $f_0$ and $f_i$'s are convex, differentiable, and the feasible set has some interior points (satisfies Slater condition), the $x^*$ and $\lambda_i^*$'s are the optimal solutions of the primal and dual problems if and only if they satisfy the following conditions:

$$f_i(x^*) \leq 0$$

$$\lambda_i^* \geq 0, \forall i \in 1, \ldots, K$$

$$\frac{\partial}{\partial x} L(x^*, \lambda_1^*, \ldots, \lambda_K^*) = 0$$

$$\lambda_i^* f_i(x^*) = 0$$