

Alex Smola

Barnabas Poczos

Ina Fiterau

CMU - MLD

Examples

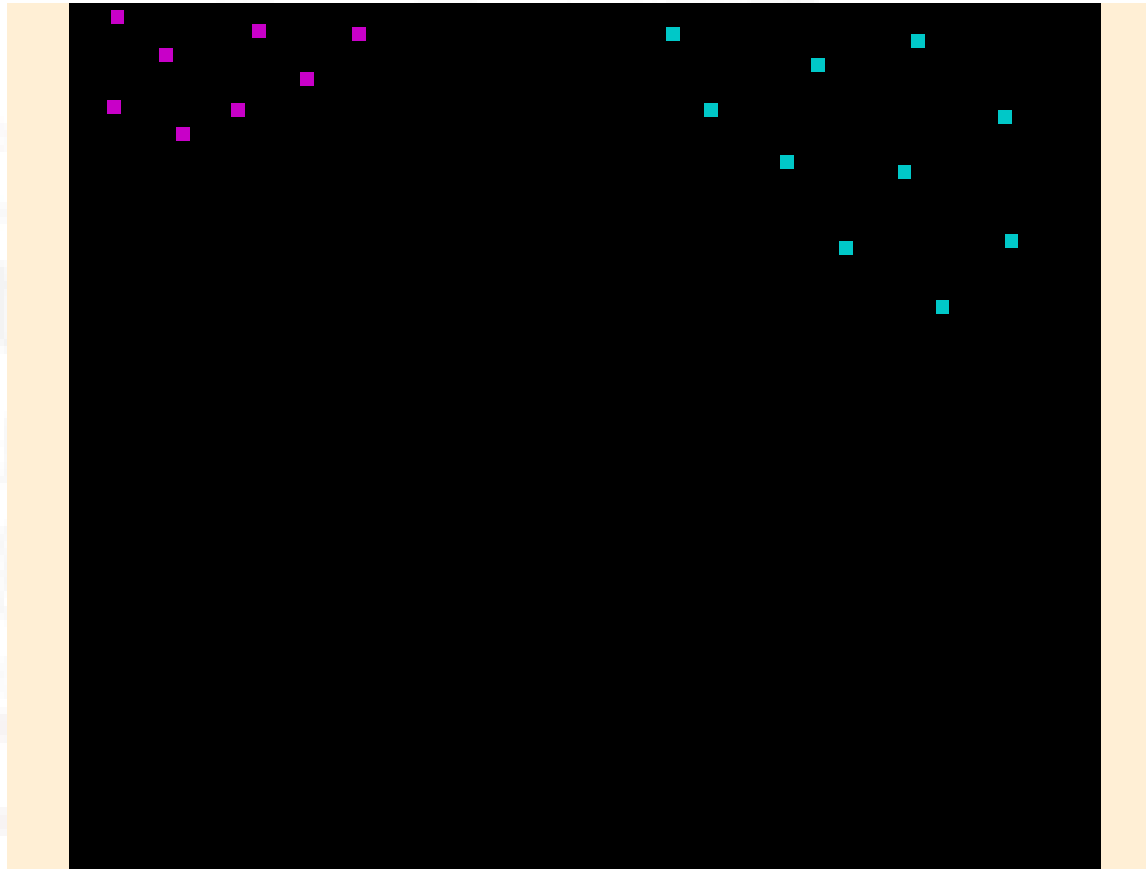
LIBSVM

LIBSVM

<http://www.csie.ntu.edu.tw/~cjlin/libsvm/>

- Multiple interfaces and extensions
 - Java, Matlab, Python, R, C#
- DO NOT use in the homework, though.
 - We want you to learn what's under the hood & how you can tweak it to make it awesome
- DO play with the applet ☺
- If you're running Debian:

```
> apt-get install libsvm
```



Happy 2-class Problem

Q: Just how easy is this?



Happy 2-class Problem

Q: Just how easy is this?

A: Piece of cake!



Happy 2-class Problem

Q: What happens when I add points?



Happy 2-class Problem

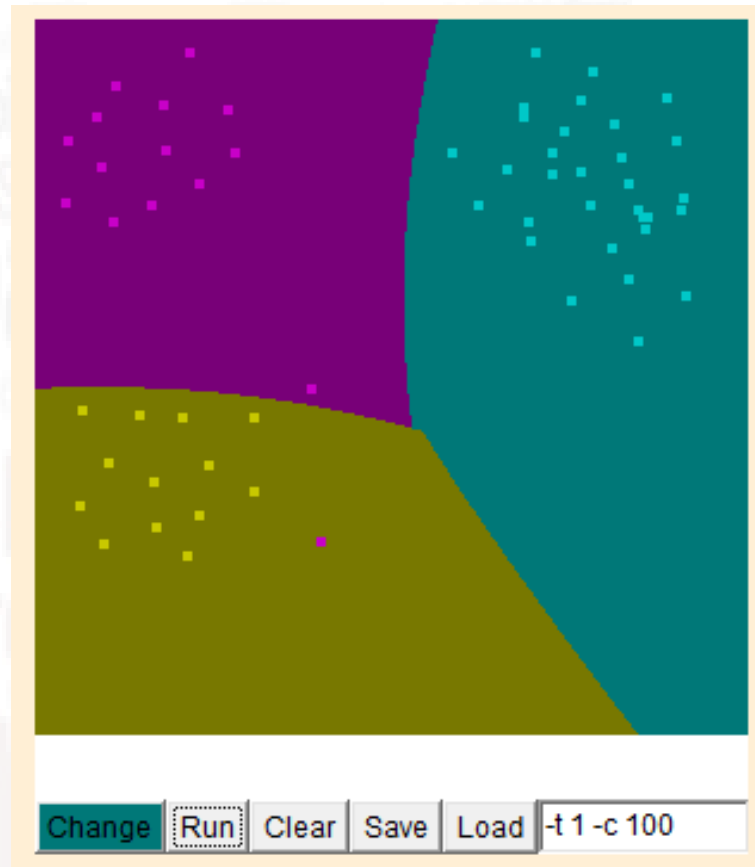
Q: What happens when I add points?

A: Outside of cvx hull, boundary changes to maintain margin.



Still Happy 3-class Problem

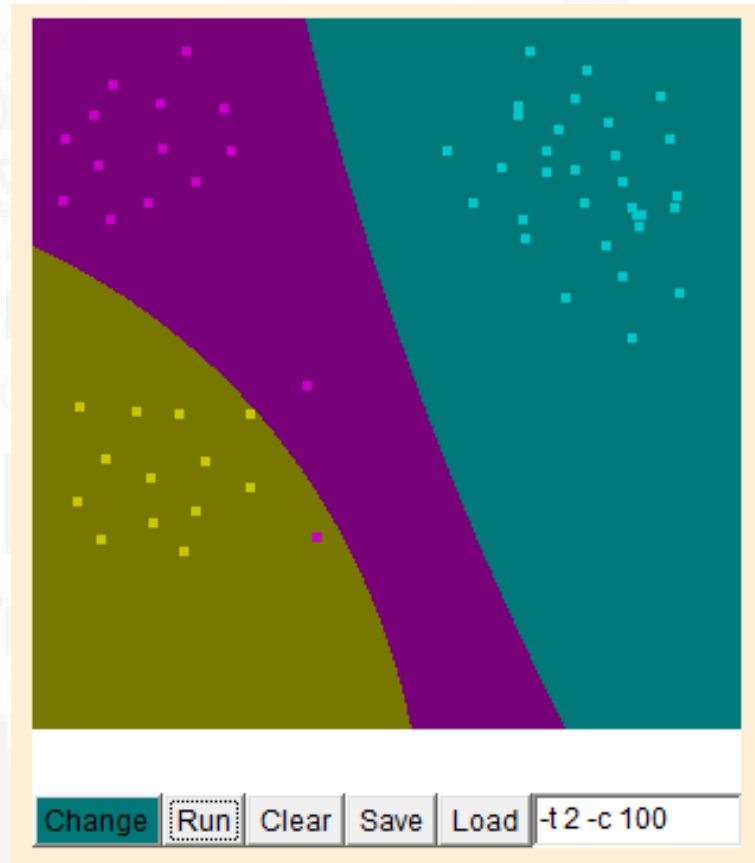
Q: What happens when we change kernels?



Still Happy 3-class Problem

Q: What happens when we change kernels?

A: This. [Polynomial]



Still Happy 3-class Problem

Q: What happens when we change kernels?

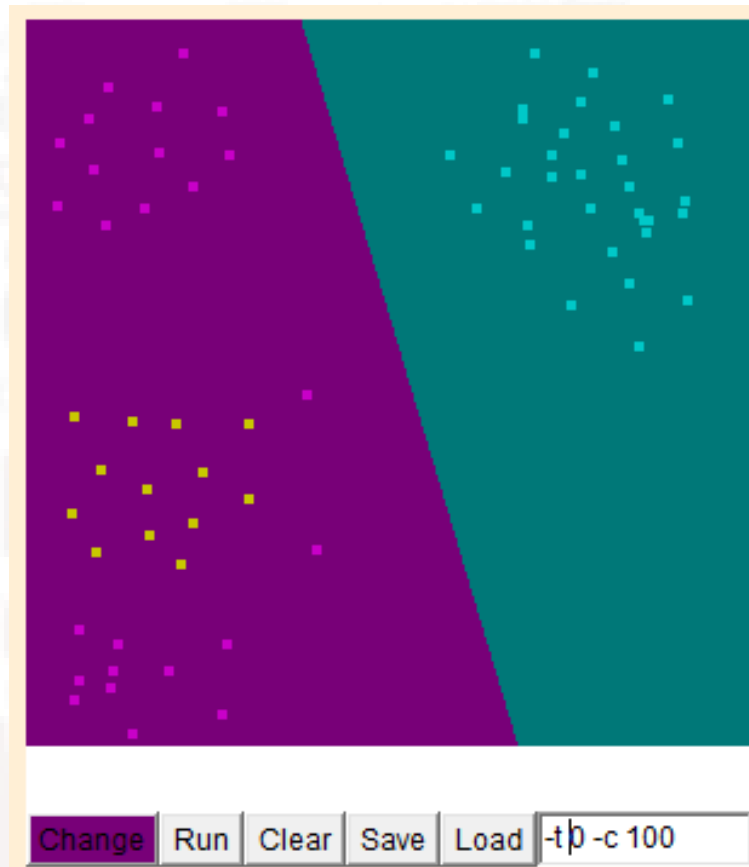
A: This. [Gaussian]



Still Happy 3-class Problem

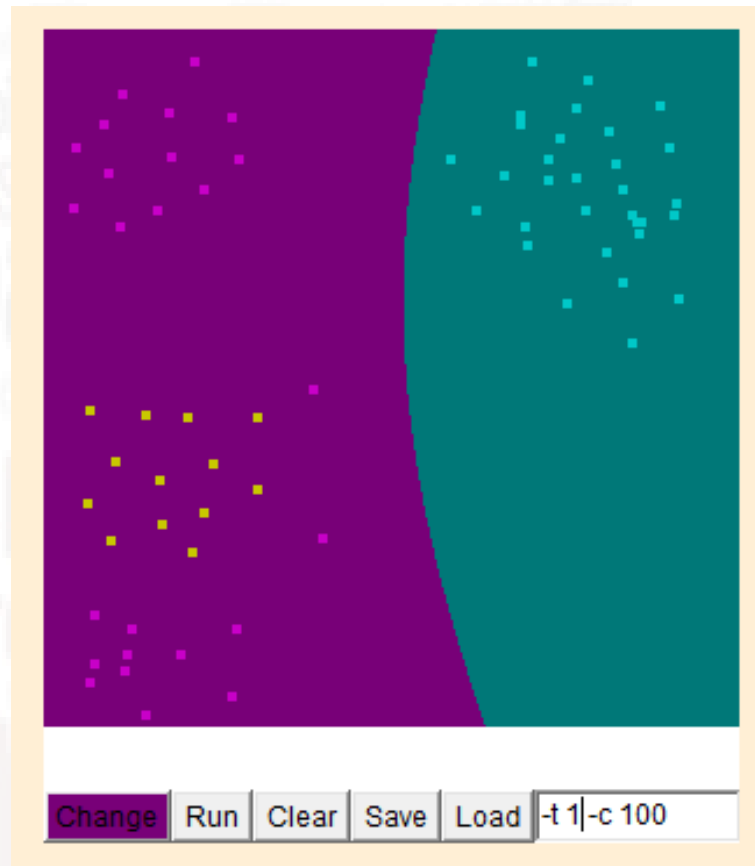
Q: What happens when we change kernels?

A: This. [Sigmoid]



3-Class Problem

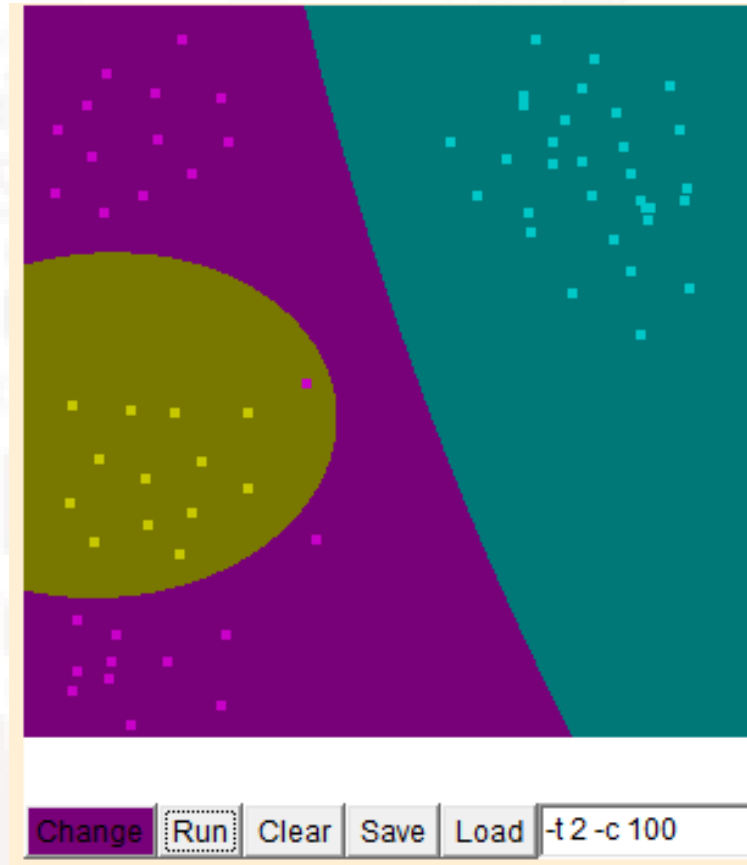
Q: This is what a linear kernel does. What happens if I change it?



3-Class Problem

Q: This is what a linear kernel does. What happens if I change it?

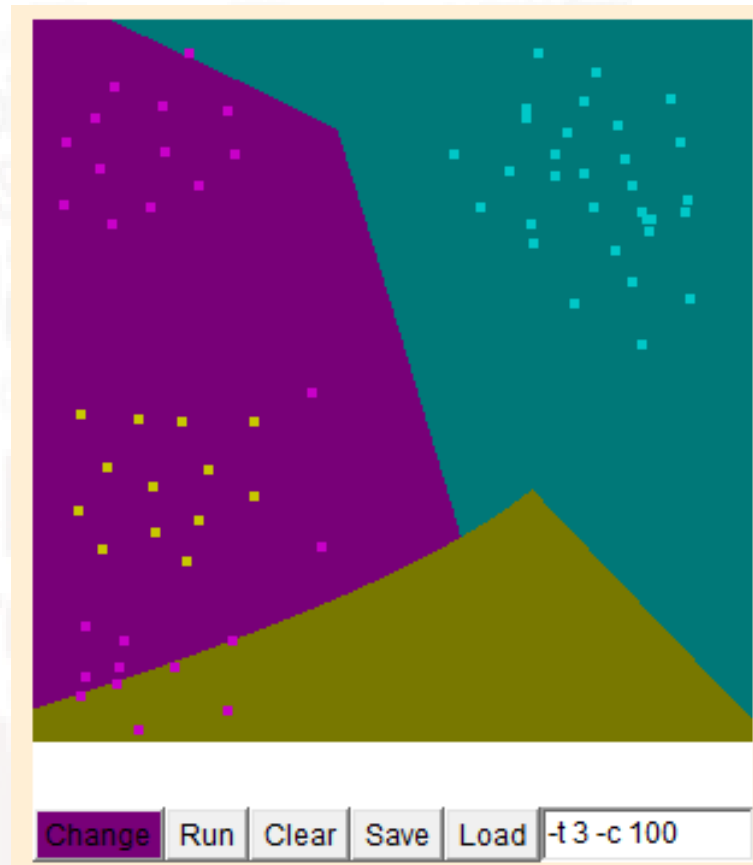
A: Polynomial. Doesn't solve the problem.



3-Class Problem

Q: This is what a linear kernel does. What happens if I change it?

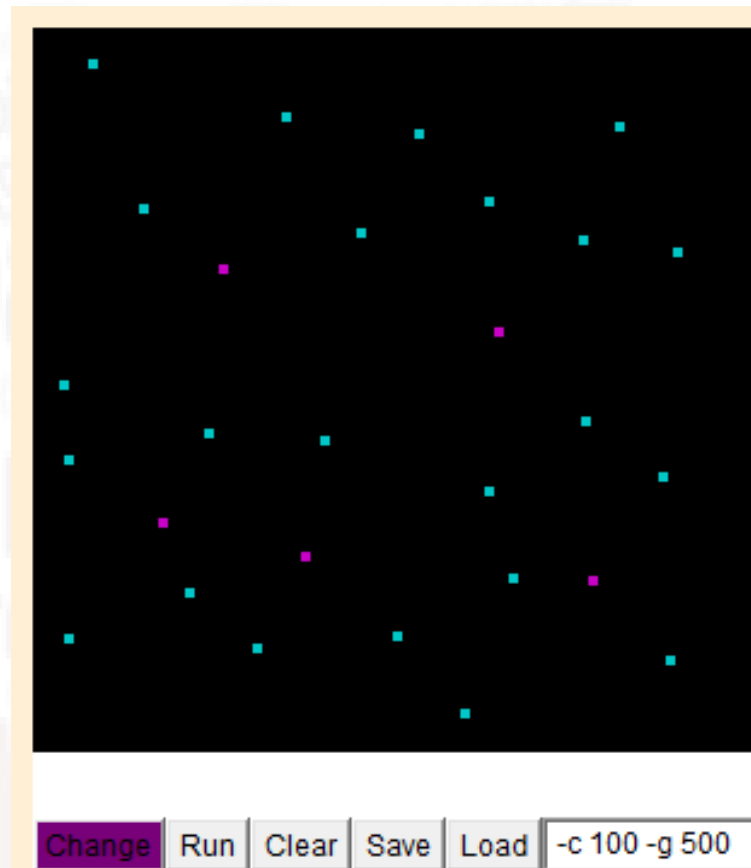
A: Gaussian. OK!



3-Class Problem

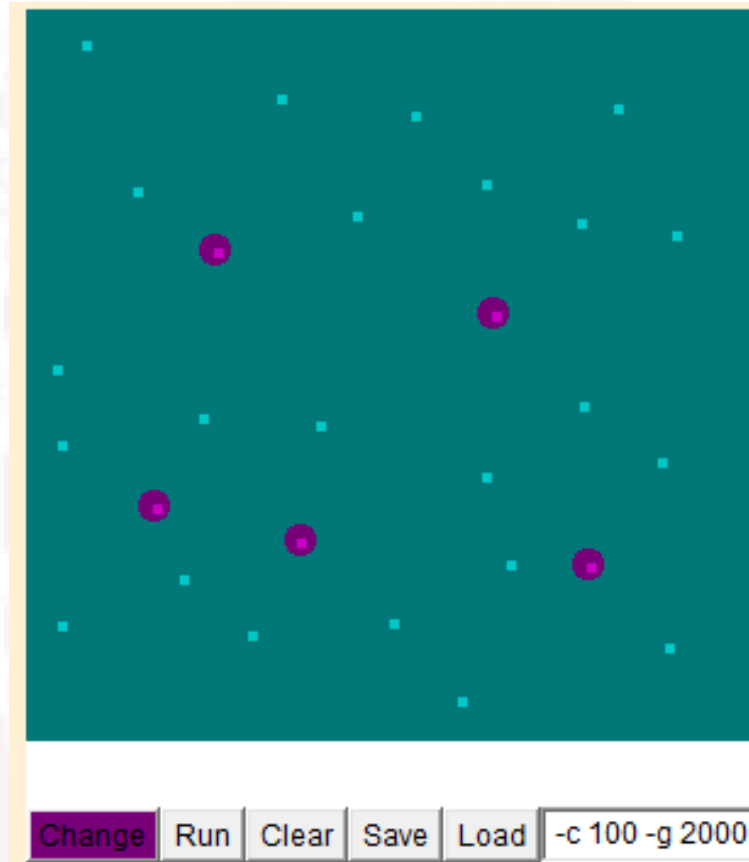
Q: This is what a linear kernel does. What happens if I change it?

A: Sigmoid. (Weird, huh?)



Gaussian Kernel

Q: What makes it different?

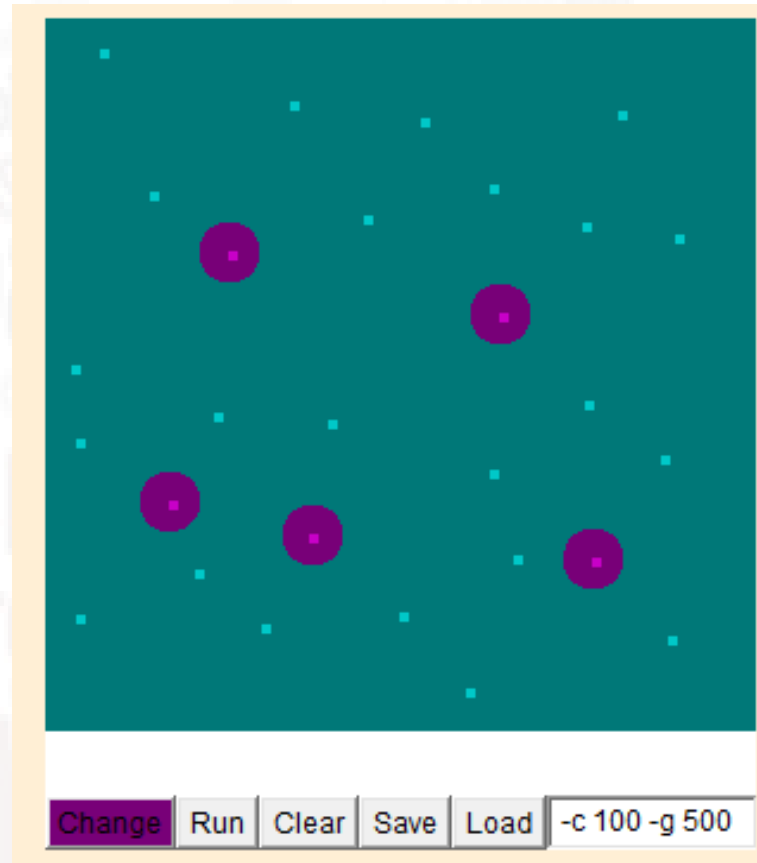


Gaussian Kernel

Q: What makes it different?

A: The capability of its basis function to 'focus' on one point.

LIBSVM Parameters: -t 2 -c 100 -g 2000

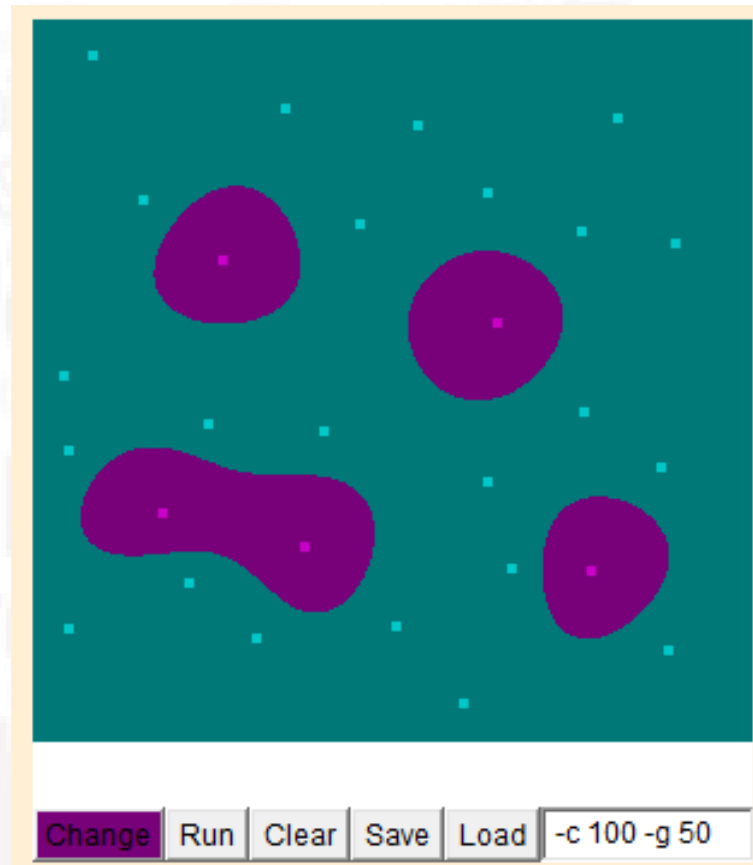


Gaussian Kernel

Q: What makes it different?

A: The capability of its basis function to 'focus' on one point.

LIBSVM Parameters: -t 2 -c 100 -g 500

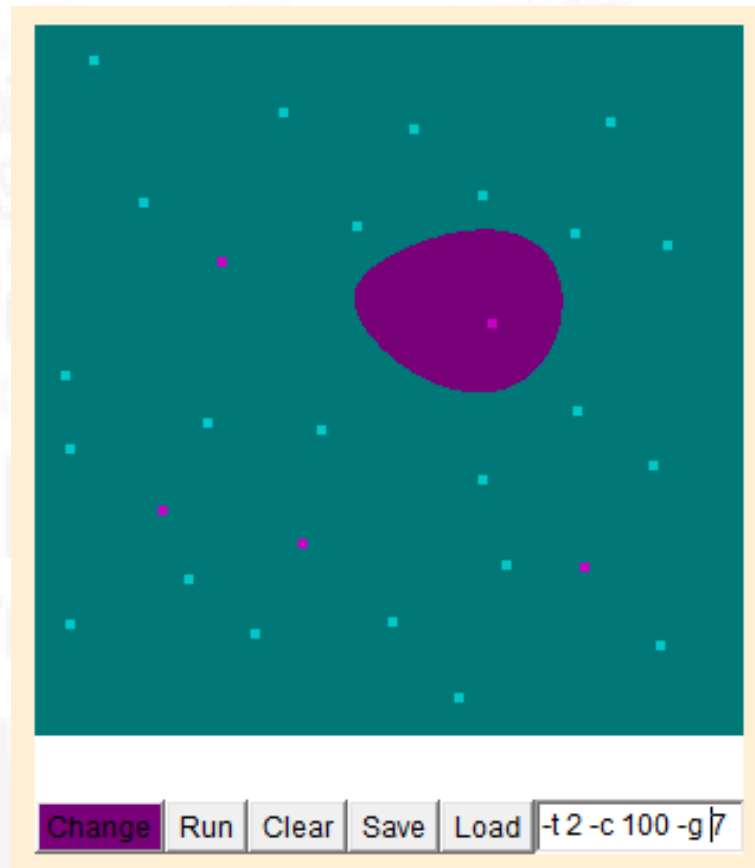


Gaussian Kernel

Q: What makes it different?

A: The capability of its basis function to 'focus' on one point.

LIBSVM Parameters: -t 2 -c 100 -g 50

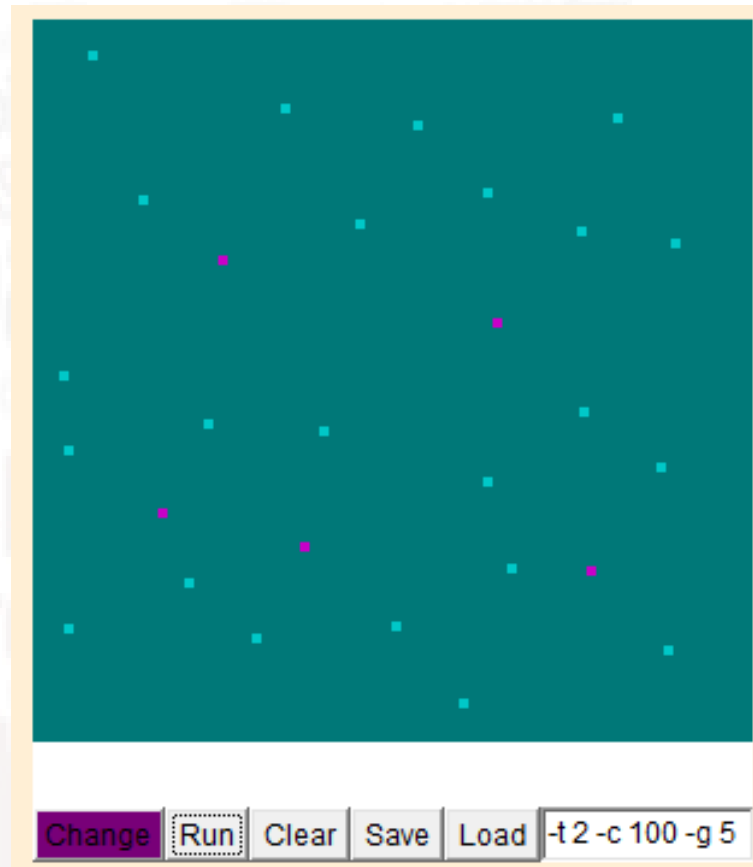


Gaussian Kernel

Q: What makes it different?

A: The capability of its basis function to 'focus' on one point.

LIBSVM Parameters: -t 2 -c 100 -g 7



Gaussian Kernel

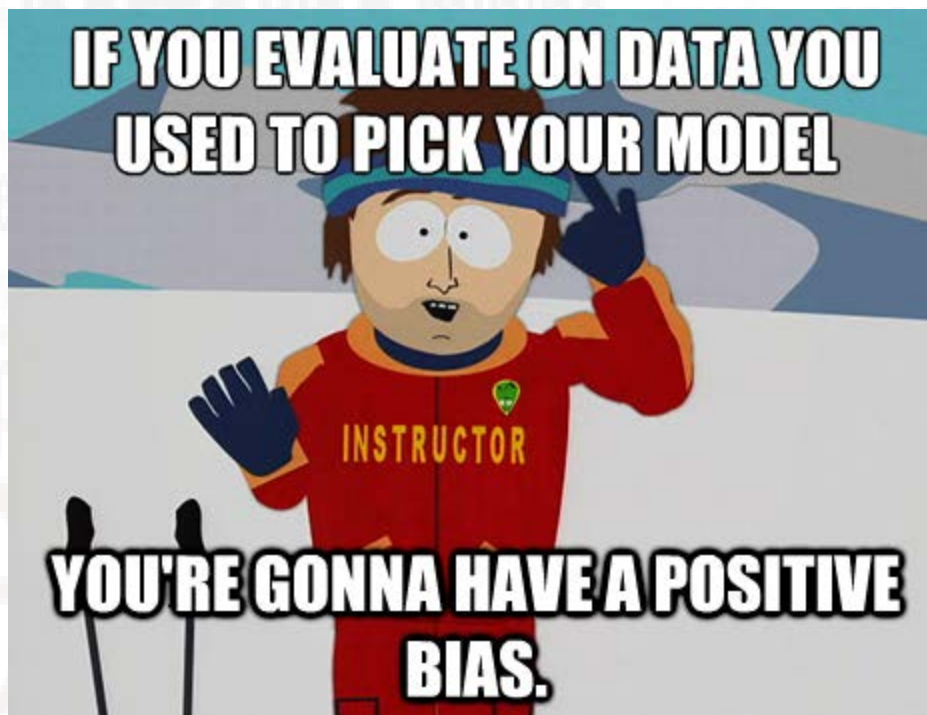
Q: What makes it different?

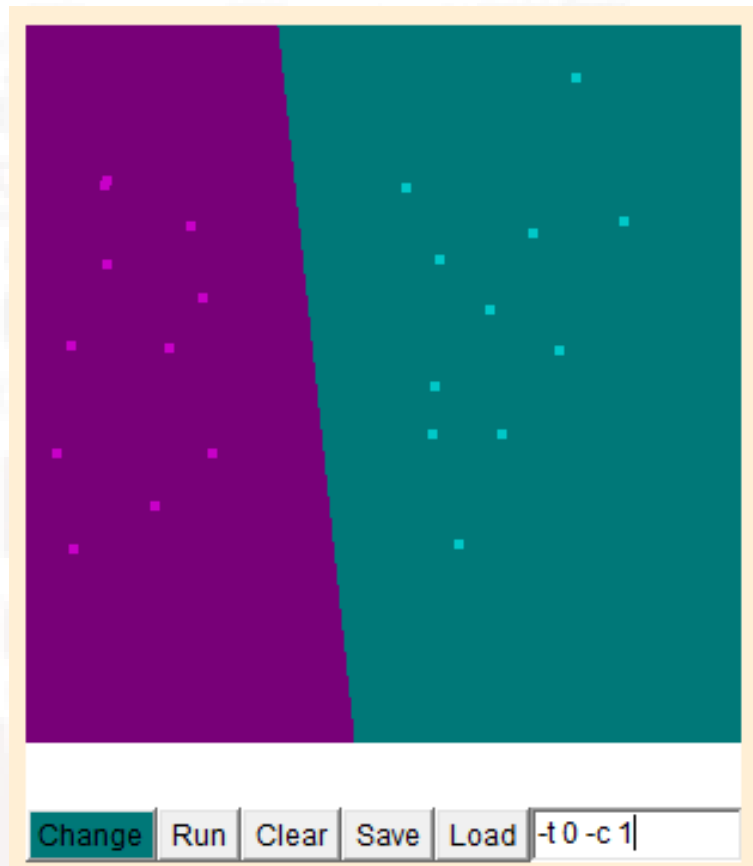
A: The capability of its basis function to 'focus' on one point.

LIBSVM Parameters: -t 2 -c 100 -g 5

Get correct
parameter
through
cross-
validation!

Careful how you cross-validate





Happy 2-class problem

Q: How does the penalty C influence the border?

A: It doesn't.



Happy 2-class problem

Q: How does the penalty C influence the border?



Unhappy 2-class problem

Q: How does the penalty C influence the border?

A: For high C , you get low tolerance for outliers (high sensitivity)



Unhappy 2-class problem

Q: How does the penalty C influence the border?

A: For low C , you get high tolerance for outliers (high robustness)

Conclusions

- Convex hulls dictate borders for non-overlapping classes
- Type of kernel has HUGE impact
 - Pick depending on application.
- Kernel parameters matter
 - Get correct value through cross-validation
- Slack penalty influences robustness