

CSCE 478/878 Lecture 4: Artificial Neural Networks

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(Adapted from Tom Mitchell's slides)

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Outline

- Threshold units: Perceptron, Winnow
- Gradient descent/exponentiated gradient
- Multilayer networks
- Backpropagation
- Advanced topics
- Support Vector Machines

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Connectionist Models

Consider humans:

- Total number of neurons $\approx 10^{10}$
 - Neuron switching time $\approx 10^{-3}$ second (vs. 10^{-10})
 - Connections per neuron $\approx 10^4 - 10^5$
 - Scene recognition time ≈ 0.1 second
 - 100 inference steps doesn't seem like enough
- $\Rightarrow$ much parallel computation

Properties of artificial neural nets (ANNs):

- Many neuron-like threshold switching units
- Many weighted interconnections among units
- Highly parallel, distributed process
- Emphasis on tuning weights automatically

Strong differences between ANNs for ML and ANNs for biological modeling

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When to Consider Neural Networks

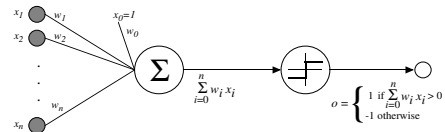
- Input is high-dimensional discrete- or real-valued (e.g. raw sensor input)
- Output is discrete- or real-valued
- Output is a vector of values
- Possibly noisy data
- Form of target function is unknown
- Human readability of result is unimportant
- Long training times acceptable

Examples:

- Speech phoneme recognition [Waibel]
- Image classification [Kanade, Baluja, Rowley]
- Financial prediction

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The Perceptron & Winnow



$$o(x_1, \dots, x_n) = \begin{cases} +1 & \text{if } w_0 + w_1x_1 + \dots + w_nx_n > 0 \\ -1 & \text{otherwise} \end{cases}$$

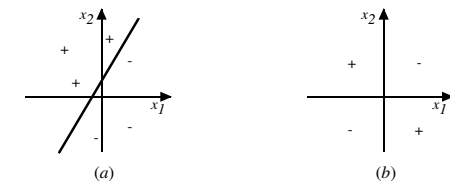
(sometimes use 0 instead of -1)

Sometimes we'll use simpler vector notation:

$$o(\vec{x}) = \begin{cases} +1 & \text{if } \vec{w} \cdot \vec{x} > 0 \\ -1 & \text{otherwise} \end{cases}$$

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Decision Surface of Perceptron/Winnow



Represents some useful functions

- What weights represent $g(x_1, x_2) = \text{AND}(x_1, x_2)$?

But some functions not representable

- I.e. those not linearly separable
- Therefore, we'll want networks of neurons

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Perceptron Training Rule

$$w_i \leftarrow w_i + \Delta w_i^{add}, \text{ where } \Delta w_i^{add} = \eta(t - o)x_i$$

and

- $t = c(\vec{x})$ is target value
- o is perceptron output
- η is small constant (e.g. 0.1) called learning rate

I.e. if $(t - o) > 0$ then increase w_i w.r.t. x_i , else decrease

Can prove rule will converge if training data is linearly separable and η sufficiently small

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Winnow Training Rule

$$w_i \leftarrow w_i \cdot \Delta w_i^{mult}, \text{ where } \Delta w_i^{mult} = \alpha^{(t-o)x_i}$$

and $\alpha > 1$

I.e. use multiplicative updates vs. additive updates

Problem: Sometimes negative weights are required

- Maintain two weight vectors $\vec{w}^+$ and $\vec{w}^-$ and replace $\vec{w} \cdot \vec{x}$ with $(\vec{w}^+ - \vec{w}^-) \cdot \vec{x}$
- Update $\vec{w}^+$ and $\vec{w}^-$ independently as above, using $\Delta w_i^+ = \alpha^{(t-o)x_i}$ and $\Delta w_i^- = 1/\Delta w_i^+$

Can also guarantee convergence

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Perceptron vs. Winnow

Winnow works well when most attributes irrelevant, i.e. when optimal weight vector $\vec{w}^*$ is sparse (many 0 entries)

E.g. let examples $\vec{x} \in \{0, 1\}^n$ be labeled by a k-disjunction over n attributes, $k \ll n$

- Remaining $n - k$ are irrelevant
- E.g. $c(x_1, \dots, x_{150}) = x_5 \vee x_9 \vee \neg x_{12}$, $n = 150$, $k = 3$
- For disjunctions, number of prediction mistakes (in on-line model) is $O(k \log n)$ for Winnow and (in worst case) $\Omega(kn)$ for Perceptron
- So in worst case, need exponentially fewer updates for learning with Winnow than Perceptron

Bound is only for disjunctions, but improvement for learning with irrelevant attributes is often true

When $\vec{w}^*$ not sparse, sometimes Perceptron better

Also, have proofs for agnostic error bounds for both algorithms

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Gradient Descent and Exponentiated Gradient

- Useful when linear separability impossible but still want to minimize training error

- Consider simpler linear unit, where

$$o = w_0 + w_1x_1 + \dots + w_nx_n$$

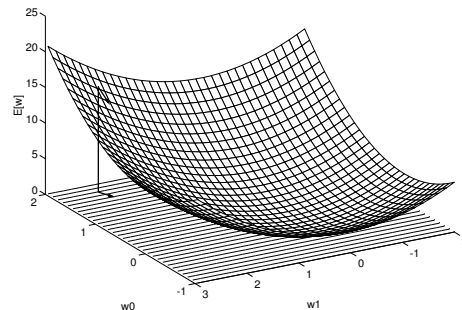
(i.e. no threshold)

- For moment, assume that we update weights after seeing each example $\vec{x}_d$
- For each example, want to compromise between correctiveness and conservativeness
 - Correctiveness: Tendency to improve on $\vec{x}_d$ (reduce error)
 - Conservativeness: Tendency to keep $\vec{w}_{d+1}$ close to $\vec{w}_d$ (minimize distance)
- Use cost function that measures both:

$$U(\vec{w}) = \text{dist}(\vec{w}_{d+1}, \vec{w}_d) + \eta \text{error} \left(t_d, \overbrace{\vec{w}_{d+1} \cdot \vec{x}_d}^{\text{curr ex, new wts}} \right)$$

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Gradient Descent and Exponentiated Gradient (cont'd)



$$\frac{\partial U}{\partial \vec{w}} = \left[\frac{\partial U}{\partial w_0}, \frac{\partial U}{\partial w_1}, \dots, \frac{\partial U}{\partial w_n} \right]$$

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Gradient Descent

$$U(\vec{w}) = \overbrace{\|\vec{w}_{d+1} - \vec{w}_d\|_2^2}^{\text{conserv.}} + \overbrace{\eta \left(t_d - \sum_{i=1}^n w_{i,d+1} x_{i,d} \right)^2}^{\text{coef.} \cdot \text{corrective}}$$

$$= \sum_{i=1}^n (w_{i,d+1} - w_{i,d})^2 + \eta \left(t_d - \sum_{i=1}^n w_{i,d+1} x_{i,d} \right)^2$$

Take gradient w.r.t. $\vec{w}_{d+1}$ and set to $\vec{0}$:

$$0 = 2(w_{i,d+1} - w_{i,d}) - 2\eta \left(t_d - \sum_{i=1}^n w_{i,d+1} x_{i,d} \right) x_{i,d}$$

Approximate with

$$0 = 2(w_{i,d+1} - w_{i,d}) - 2\eta \left(t_d - \sum_{i=1}^n w_{i,d} x_{i,d} \right) x_{i,d},$$

which yields

$$w_{i,d+1} = w_{i,d} + \overbrace{\eta (t_d - o_d) x_{i,d}}^{\Delta w_{i,d}^{add}}$$

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Exponentiated Gradient

Conserv. portion uses unnormalized relative entropy:

$$U(\vec{w}) = \underbrace{\sum_{i=1}^n \left(w_{i,d} - w_{i,d+1} + w_{i,d+1} \ln \frac{w_{i,d+1}}{w_{i,d}} \right)}_{\text{conserv.}} + \underbrace{\frac{\text{coef.}}{\eta} \frac{\text{corrective}}{(t_d - \vec{w}_{d+1} \cdot \vec{x}_d)^2}}_{\text{corrective}}$$

Take gradient w.r.t. $\vec{w}_{d+1}$ and set to $\vec{0}$:

$$0 = \ln \frac{w_{i,d+1}}{w_{i,d}} - 2\eta \left(t_d - \sum_{i=1}^n w_{i,d+1} x_{i,d} \right) x_{i,d}$$

Approximate with

$$0 = \ln \frac{w_{i,d+1}}{w_{i,d}} - 2\eta \left(t_d - \sum_{i=1}^n w_{i,d} x_{i,d} \right) x_{i,d},$$

which yields (for $\eta = \ln \alpha / 2$)

$$w_{i,d+1} = w_{i,d} \exp \left(2\eta (t_d - o_d) x_{i,d} \right) = w_{i,d} \alpha^{\frac{\Delta w_{i,d}^{mult}}{(t_d - o_d) x_{i,d}}}$$

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Implementation Approaches

- Can use rules on previous slides on an example-by-example basis, sometimes called incremental, stochastic, or on-line GD/EG

– Has a tendency to “jump around” more in searching, which helps avoid getting trapped in local minima

- Alternatively, can use standard or batch GD/EG, in which the classifier is evaluated over all training examples, summing the error, and then updates are made

– I.e. sum up Δw_i for all examples, but don't update w_i until summation complete (p. 93, Table 4.1)

– This is an inherent averaging process and tends to give better estimate of the gradient

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Remarks

- Perceptron and Winnow update weights based on thresholded output, while GD and EG use unthresholded outputs

- P/W converge in finite number of steps to perfect hyp if data linearly separable; GD/EG work on non-linearly separable data, but only converge asymptotically (to wts with minimum squared error)

- As with P vs. W, EG tends to work better than GD when many attributes are irrelevant

– Allows the addition of attributes that are nonlinear combinations of original ones, to work around linear sep. problem (perhaps get linear separability in new, higher-dimensional space)

– E.g. if two attributes are x_1 and x_2 , use as EG inputs

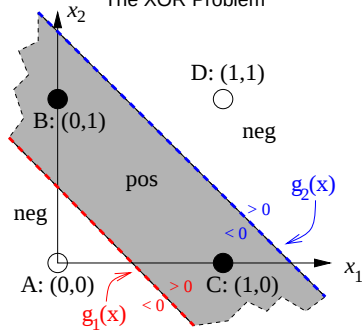
$$\vec{x} = [x_1, x_2, x_1 x_2, x_1^2, x_2^2]$$

- Also, both have provable agnostic results

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Handling Nonlinearly Separable Data

The XOR Problem



- Can't represent with a single linear separator, but can with intersection of two:

$$g_1(\vec{x}) = 1 \cdot x_1 + 1 \cdot x_2 - 1/2$$

$$g_2(\vec{x}) = 1 \cdot x_1 + 1 \cdot x_2 - 3/2$$

$$\text{pos} = \{ \vec{x} \in \mathbb{R}^d : g_1(\vec{x}) > 0 \text{ AND } g_2(\vec{x}) < 0 \}$$

$$\text{neg} = \{ \vec{x} \in \mathbb{R}^d : g_1(\vec{x}), g_2(\vec{x}) < 0 \text{ OR } g_1(\vec{x}), g_2(\vec{x}) > 0 \}$$

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The XOR Problem

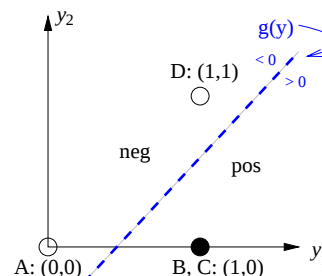
(cont'd)

- Let $y_i = \begin{cases} 0 & \text{if } g_i(\vec{x}) < 0 \\ 1 & \text{otherwise} \end{cases}$

Class	(x_1, x_2)	$g_1(\vec{x})$	y_1	$g_2(\vec{x})$	y_2
pos	B: (0, 1)	1/2	1	-1/2	0
pos	C: (1, 0)	1/2	1	-1/2	0
neg	A: (0, 0)	-1/2	0	-3/2	0
neg	D: (1, 1)	3/2	1	1/2	1

- Now feed y_1, y_2 into:

$$g(\vec{y}) = 1 \cdot y_1 - 2 \cdot y_2 - 1/2$$

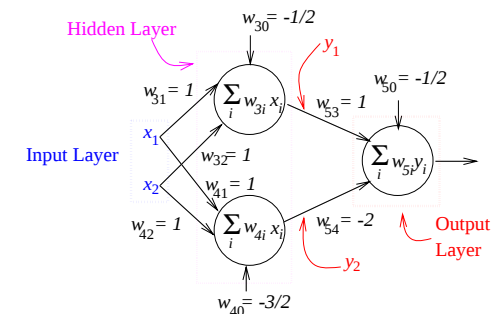


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The XOR Problem

(cont'd)

- In other words, we remapped all vectors $\vec{x}$ to $\vec{y}$ such that the classes are linearly separable in the new vector space



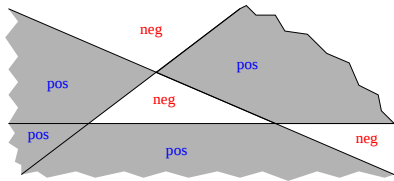
- This is a two-layer perceptron or two-layer feedforward neural network

- Each neuron outputs 1 if its weighted sum exceeds its threshold, 0 otherwise

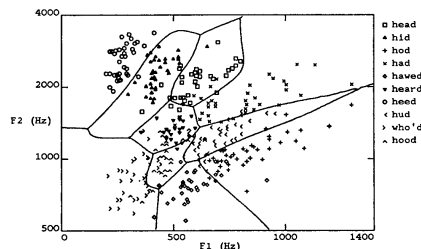
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Generally Handling Nonlinearly Separable Data

- By adding up to 2 **hidden layers** of perceptrons, can represent any **union of intersection of halfspaces**

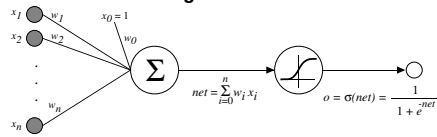


- Problem: The above is still defined linearly



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Sigmoid Unit



$\sigma(x)$ is the **logistic function**

$$\frac{1}{1 + e^{-x}}$$

(a type of **sigmoid** function)

Squashes net into [0, 1] range

Nice property:

$$\frac{d\sigma(x)}{dx} = \sigma(x)(1 - \sigma(x))$$

We can derive GD/EG rules to train

- One sigmoid unit
- Multilayer networks** of sigmoid units $\Rightarrow$ **Backpropagation**

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GD/EG for Sigmoid Unit

- First note that conservativeness and correctness are only additively related $\Rightarrow$ derivatives always independent

- Thus in general get

$$w_{i,d+1} = w_{i,d} - \frac{\eta}{2} \frac{\partial \text{correc}}{\partial w_{i,d}} \text{ for GD}$$

$$w_{i,d+1} = w_{i,d} \exp \left(-\eta \frac{\partial \text{correc}}{\partial w_{i,d}} \right) \text{ for EG}$$

- So all we have to do is define an error function, take its gradient, and substitute into the equations

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GD/EG for Sigmoid Unit (cont'd)

Return to book notation, where correctness is:

$$E(\vec{w}_d) = \frac{1}{2} (t_d - o_d)^2$$

(folding 1/2 of correctness into error func)

$$\text{Thus } \frac{\partial E}{\partial w_{i,d}} = \frac{\partial}{\partial w_{i,d}} \frac{1}{2} (t_d - o_d)^2$$

$$= \frac{1}{2} 2 (t_d - o_d) \frac{\partial}{\partial w_{i,d}} (t_d - o_d) = (t_d - o_d) \left(-\frac{\partial o_d}{\partial w_{i,d}} \right)$$

Since o_d is a function of $net_d = \vec{w}_d \cdot \vec{x}_d$,

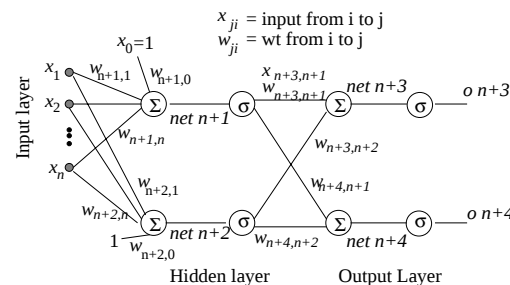
$$\begin{aligned} \frac{\partial E}{\partial w_{i,d}} &= - (t_d - o_d) \frac{\partial o_d}{\partial net_d} \frac{\partial net_d}{\partial w_{i,d}} \\ &= - (t_d - o_d) \frac{\partial \sigma(net_d)}{\partial net_d} \frac{\partial net_d}{\partial w_{i,d}} \\ &= - (t_d - o_d) o_d (1 - o_d) x_{i,d} \end{aligned}$$

$$w_{i,d+1} = w_{i,d} + \eta o_d (1 - o_d) (t_d - o_d) x_{i,d} \text{ for GD}$$

$$w_{i,d+1} = w_{i,d} \exp \left(2\eta o_d (1 - o_d) (t_d - o_d) x_{i,d} \right) \text{ for EG}$$

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Multilayer Networks



Use sigmoid units since continuous and differentiable

Error:

$$E_d = E(\vec{w}_d) = \frac{1}{2} \sum_{k \in \text{outputs}} (t_{k,d} - o_{k,d})^2$$

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Training Output Units

- Adjust wt $w_{ji,d}$ according to E_d as before

- For output units, this is easy since contribution of $w_{ji,d}$ to E_d when j is an output unit is the same as for single neuron case*, i.e.

$$\frac{\partial E_d}{\partial w_{ji,d}} = - (t_{j,d} - o_{j,d}) o_{j,d} (1 - o_{j,d}) x_{ji,d} = -\delta_j x_{ji,d}$$

where $\delta_j = -\frac{\partial E_d}{\partial net_j} =$ **error term** of unit j

*This is because all other outputs are constants w.r.t. $w_{ji,d}$

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Training Hidden Units

- How can we compute the error term for hidden layers when there is no target output $\hat{t}$ for these layers?
- Instead **propagate back** error values from output layer toward input layers, scaling with the weights
- Scaling with the weights characterizes how much of the error term each hidden unit is "responsible for"

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Training Hidden Units (cont'd)

The impact that $w_{ji,d}$ has on E_d is only through net_j and units immediately "downstream" of j :

$$\begin{aligned}\frac{\partial E_d}{\partial w_{ji,d}} &= \frac{\partial E_d}{\partial net_j} \frac{\partial net_j}{\partial w_{ji,d}} = x_{ji} \sum_{k \in \text{down}(j)} \frac{\partial E_d}{\partial net_k} \frac{\partial net_k}{\partial net_j} \\ &= x_{ji} \sum_{k \in \text{down}(j)} -\delta_k \frac{\partial net_k}{\partial net_j} = x_{ji} \sum_{k \in \text{down}(j)} -\delta_k \frac{\partial net_k}{\partial o_j} \frac{\partial o_j}{\partial net_j} \\ &= x_{ji} \sum_{k \in \text{down}(j)} -\delta_k w_{kj} \frac{\partial o_j}{\partial net_j} = x_{ji} \sum_{k \in \text{down}(j)} -\delta_k w_{kj} o_j (1 - o_j)\end{aligned}$$

Works for arbitrary number of hidden layers

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Backpropagation Algorithm

Initialize all weights to small random numbers.

Until termination condition satisfied, Do

- For each training example, Do
 - Input the training example to the network and compute the network outputs

- For each output unit k

$$\delta_k \leftarrow o_k(1 - o_k)(t_k - o_k)$$

- For each hidden unit h

$$\delta_h \leftarrow o_h(1 - o_h) \sum_{k \in \text{down}(h)} w_{k,h} \delta_k$$

- Update each network weight $w_{j,i}$

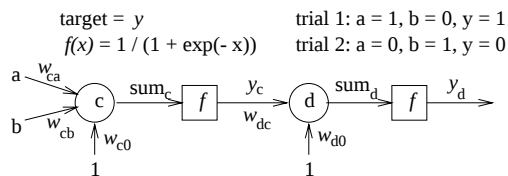
$$w_{j,i} \leftarrow w_{j,i} + \Delta w_{j,i}$$

where

$$\Delta w_{j,i} = \eta \delta_j x_{j,i}$$

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The Backpropagation Algorithm Example



eta	0.3		
	trial 1	trial 2	
w_ca	0.1	0.1008513	0.1008513
w_cb	0.1	0.1	0.0987985
w_c0	0.1	0.1008513	0.0996498
a	1	0	
b	0	1	
const	1	1	
sum_c	0.2	0.2008513	
y_c	0.5498340	0.5500447	
w_dc	0.1	0.1189104	0.0964548
w_d0	0.1	0.1343929	0.0935679
sum_d	0.1549834	0.1997990	
y_d	0.5386685	0.5497842	
target	1	0	
delta_d	0.1146431	-0.136083	
delta_c	0.0028376	-0.004005	
$\begin{aligned}\text{delta_d}(t) &= y_d(t) * (y(t) - y_d(t)) * (1 - y_d(t)) \\ \text{delta_c}(t) &= y_c(t) * (1 - y_c(t)) * \text{delta_d}(t) * w_dc(t) \\ w_dc(t+1) &= w_dc(t) + \text{eta} * y_c(t) * \text{delta_d}(t) \\ w_ca(t+1) &= w_ca(t) + \text{eta} * a * \text{delta_c}(t)\end{aligned}$			

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Remarks on Backprop

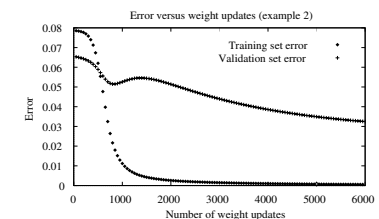
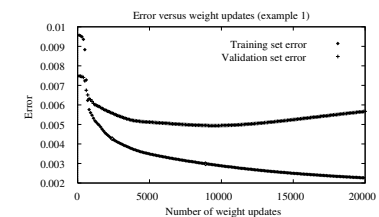
- When to stop training? When weights don't change much, error rate sufficiently low, etc. (be aware of overfitting: use validation set)
- Cannot ensure convergence to global minimum due to myriad local minima, but tends to work well in practice (can re-run with new random weights)
- Generally training very slow (thousands of iterations), use is very fast
- Setting η : Small values slow convergence, large values might overshoot minimum, can adapt it over time
- Can add **momentum** term $\alpha < 1$ that tends to keep the updates moving in the same direction as previous trials:

$$\Delta w_{ji,d+1} = \eta \delta_{j,d+1} x_{ji,d+1} + \alpha \Delta w_{ji,d}$$

Can help move through small local minima to better ones & move along flat surfaces

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Overfitting



Danger of stopping too soon!

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Remarks on Backprop (cont'd)

- Alternative error function: cross entropy

$$E_d = \sum_{k \in \text{outputs}} (t_{k,d} \ln o_{k,d} + (1 - t_{k,d}) \ln (1 - o_{k,d}))$$

"blows up" if $t_{k,d} \approx 1$ and $o_{k,d} \approx 0$ or vice-versa (vs. squared error, which is always in $[0, 1]$)

- Can penalize large weights to make space more linear and reduce risk of overfitting:

$$E_d = \frac{1}{2} \sum_{k \in \text{outputs}} (t_{k,d} - o_{k,d})^2 + \gamma \sum_{i,j} w_{ji,d}^2$$

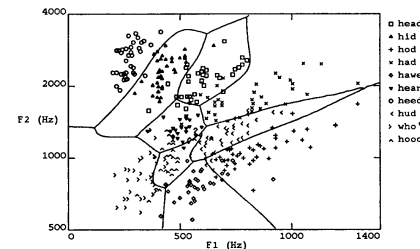
- Representational power: Any boolean func. can be represented with 2 layers, any bounded, continuous func. can be rep. with arbitrarily small error with 2 layers, any func. can be rep. with arbitrarily small error with 3 layers

- Number of required units may be large
- GD/EG may not be able to find the right weights

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Hypothesis Space

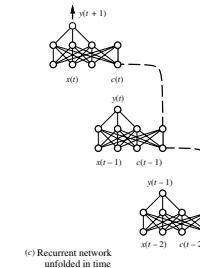
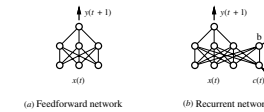
- Hyp. space is set of all weight vectors (continuous vs. discrete of decision trees)
- Search via GD/EG: Possible because error function and output functions are continuous & differentiable
- Inductive bias: (Roughly) smooth interpolation between data points



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Advanced Topics

- Recurrent Networks to handle time series data (i.e. label of current ex. depends on past exs.)



- Other optimization procedures
- Dynamically modifying network structure

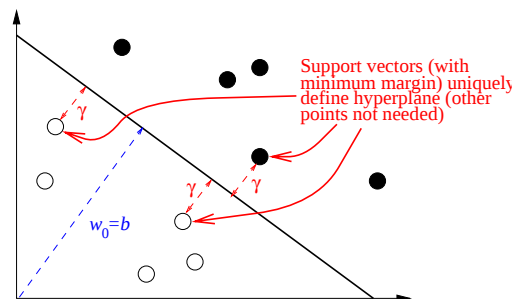
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Support Vector Machines [See refs. on slides page]

- Introduced in 1992
- State-of-the-art technique for classification and regression
- Techniques can also be applied to e.g. clustering and principal components analysis
- Similar to ANNs, polynomial classifiers, and RBF networks in that it remaps inputs and then finds a hyperplane
 - Main difference is how it works
- Features of SVMs:
 - Maximization of margin
 - Duality
 - Use of kernels
 - Use of problem convexity to find classifier (often without local minima)

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Support Vector Machines Margins



- A hyperplane's margin γ is the shortest distance from it to any training vector
- Intuition: larger margin $\Rightarrow$ higher confidence in classifier's ability to generalize
 - Guaranteed generalization error bound in terms of $1/\gamma^2$ (under appropriate assumptions)
- Definition assumes linear separability (more general definitions exist that do not)

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Support Vector Machines Perceptron Algorithm Revisited

- $\vec{w}(0) \leftarrow \vec{0}, b(0) \leftarrow 0, k \leftarrow 0, y_i \in \{-1, +1\} \forall i$
- While mistakes are made on training set
 - For $i = 1$ to N ($=$ # training vectors)
 - If $y_i (\vec{w}_k \cdot \vec{x}_i + b_k) \leq 0$
 - $\vec{w}_{k+1} \leftarrow \vec{w}_k + \eta y_i \vec{x}_i$
 - $b_{k+1} \leftarrow b_k + \eta y_i$
 - $k \leftarrow k + 1$
- Final predictor: $h(\vec{x}) = \text{sgn}(\vec{w}_k \cdot \vec{x} + b_k)$

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Support Vector Machines Duality

- Another way of representing predictor:

$$h(\vec{x}) = \text{sgn}(\vec{w} \cdot \vec{x} + b) = \text{sgn}\left(\eta \sum_{i=1}^N (\alpha_i y_i \vec{x}_i) \cdot \vec{x} + b\right)$$

$$= \text{sgn}\left(\eta \sum_{i=1}^N \alpha_i y_i (\vec{x}_i \cdot \vec{x}) + b\right)$$

($\alpha_i = \# \text{ mistakes on } \vec{x}_i$)

- So perceptron alg has equivalent **dual** form:

– $\vec{\alpha} \leftarrow \vec{0}, b \leftarrow 0$,

– While mistakes are made in For loop

* For $i = 1$ to N ($= \# \text{ training vectors}$)

· If $y_i (\eta \sum_{j=1}^N \alpha_j y_j (\vec{x}_j \cdot \vec{x}_i) + b) \leq 0$

$$\alpha_i \leftarrow \alpha_i + 1$$

$$b \leftarrow b + \eta y_i$$

- Now data only in dot products

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Kernels

- Duality lets us remap to **many** more features!

- Let $\vec{\phi} : \mathbb{R}^\ell \rightarrow F$ be nonlinear map of f.v.s, so

$$h(\vec{x}) = \text{sgn}\left(\sum_{i=1}^N \alpha_i y_i (\vec{\phi}(\vec{x}_i) \cdot \vec{\phi}(\vec{x})) + b\right)$$

- Can we compute $(\vec{\phi}(\vec{x}_i) \cdot \vec{\phi}(\vec{x}))$ **without** evaluating $\vec{\phi}(\vec{x}_i)$ and $\vec{\phi}(\vec{x})$? **YES!**

- $\vec{x} = [x_1, x_2], \vec{z} = [z_1, z_2]$:

$$(\vec{x} \cdot \vec{z})^2 = (x_1 z_1 + x_2 z_2)^2$$

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

$$= \underbrace{[x_1^2, x_2^2, \sqrt{2} x_1 x_2]}_{\vec{\phi}(\vec{x})} \cdot [z_1^2, z_2^2, \sqrt{2} z_1 z_2]$$

- LHS requires 2 mults + 1 squaring to compute, RHS takes 3 mults

- In general, $(\vec{x} \cdot \vec{z})^d$ takes ℓ mults + 1 expon., vs. $\binom{\ell+d-1}{d} \geq \binom{\ell+d-1}{d}^d$ mults if compute $\vec{\phi}$ first

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Kernels (cont'd)

- In general, a **kernel** is a function k such that $\forall \vec{x}, \vec{z}, k(\vec{x}, \vec{z}) = \vec{\phi}(\vec{x}) \cdot \vec{\phi}(\vec{z})$

- Typically start with kernel and take the feature mapping that it yields

- E.g. Let $\ell = 1, \vec{x} = x, \vec{z} = z, k(x, z) = \sin(x - z)$

- By Fourier expansion,

$$\sin(x - z) = a_0 + \sum_{n=1}^{\infty} a_n \sin(n x) \sin(n z)$$

$$+ \sum_{n=1}^{\infty} a_n \cos(n x) \cos(n z)$$

for Fourier coefficients $a_0, a_1, \dots$

- This is the dot product of two **infinite sequences** of nonlinear functions:

$$\{\phi_i(x)\}_{i=0}^{\infty} = [1, \sin(x), \cos(x), \sin(2x), \cos(2x), \dots]$$

- I.e. **there are an infinite number of features in this remapped space!**

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Kernels (cont'd)

- Commonly-used kernels:

– Polynomial:

$$K_{poly}(x, x') = (x \cdot x' + c)^d$$

– Gaussian Radial Basis Function (RBF):

$$K_{RBF}(x, x') = \exp\left(-\frac{\|x - x'\|^2}{2\sigma^2}\right)$$

– Hyperbolic tangent (sigmoid):

$$K_{sig}(x, x') = \tanh(\kappa(x \cdot x') + \theta)$$

- Also have ones for structured data: e.g. graphs, trees, sequences, and sets of points

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Support Vector Machines Finding a Hyperplane

- Can show [Cristianini & Shawe-Taylor] that if data linearly separable in remapped space, then get maximum margin classifier by minimizing $\vec{w} \cdot \vec{w}$ subject to $y_i (\vec{w} \cdot \vec{x}_i + b) \geq 1$

- Can reformulate this in **dual form** as a **convex quadratic program** that can be solved optimally, i.e. **won't encounter local optima**:

$$\text{maximize}_{\vec{\alpha}} \quad \sum_{i=1}^m \alpha_i - \frac{1}{2} \sum_{i,j} \alpha_i \alpha_j y_i y_j k(\vec{x}_i, \vec{x}_j)$$

$$\text{s.t.} \quad \alpha_i \geq 0, i = 1, \dots, m$$

$$\sum_{i=1}^m \alpha_i y_i = 0$$

- After optimization, we can label new vectors with the decision function:

$$f(\vec{x}) = \text{sgn}\left(\sum_{i=1}^m \alpha_i y_i k(\vec{x}, \vec{x}_i) + b\right)$$

- Can always find a kernel that will make training set linearly separable, but **beware of choosing a kernel that is too powerful** (overfitting)

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Support Vector Machines Finding a Hyperplane (cont'd)

- If kernel doesn't separate, can **soften** the margin with **slack variables** ξ_i :

$$\text{minimize}_{\vec{w}, b, \vec{\xi}} \quad \|\vec{w}\|^2 + C \sum_{i=1}^m \xi_i$$

$$\text{s.t.} \quad y_i ((\vec{x}_i \cdot \vec{w}) + b) \geq 1 - \xi_i, i = 1, \dots, m$$

$$\xi_i \geq 0, i = 1, \dots, m$$

- The dual is similar to that for hard margin:

$$\text{maximize}_{\vec{\alpha}} \quad \sum_{i=1}^m \alpha_i - \sum_{i,j} \alpha_i \alpha_j y_i y_j k(x_i, x_j)$$

$$\text{s.t.} \quad 0 \leq \alpha_i \leq C, i = 1, \dots, m$$

$$\sum_{i=1}^m \alpha_i y_i = 0$$

- Can still solve optimally
- If number of training vectors is very large, may opt to **approximately** solve these problems to save time and space
- Use e.g. gradient ascent and sequential minimal optimization (SMO) [Cristianini & Shawe-Taylor]
- When done, can throw out non-SVs

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Topic summary due in 1 week!