

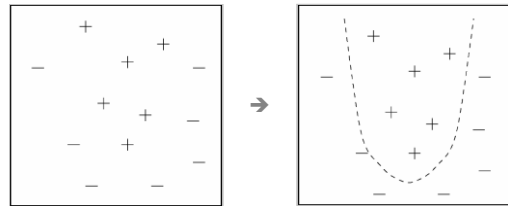
Support Vector Machines: Kernels

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Reading: Schoelkopf/Smola Chapter 7.4, 7.6, 7.8
Cristianini/Shawe-Taylor 3.1, 3.2, 3.3.2, 3.4

Non-Linear Problems

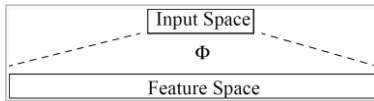


Problem:

- some tasks have non-linear structure
 - no hyperplane is sufficiently accurate
- How can SVMs learn non-linear classification rules?

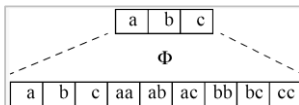
Extending the Hypothesis Space

Idea: add more features



→ Learn linear rule in feature space.

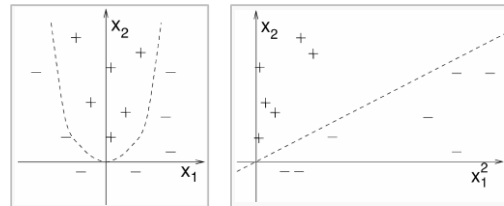
Example:



→ The separating hyperplane in feature space is degree two polynomial in input space.

Example

- Input Space: $\vec{x} = (x_1, x_2)$ (2 attributes)
- Feature Space: $\Phi(\vec{x}) = (x_1^2, x_2^2, x_1, x_2, x_1x_2, 1)$ (6 attributes)



Dual SVM Optimization Problem

- Primal Optimization Problem

$$\begin{aligned} \text{minimize: } & P(\vec{w}, b, \xi) = \frac{1}{2} \vec{w} \cdot \vec{w} + C \sum_{i=1}^n \xi_i \\ \text{subject to: } & \forall_{i=1}^n : y_i [\vec{w} \cdot \vec{x}_i + b] \geq 1 - \xi_i \\ & \forall_{i=1}^n : \xi_i > 0 \end{aligned}$$

- Dual Optimization Problem

$$\begin{aligned} \text{maximize: } & D(\vec{\alpha}) = \sum_{i=1}^n \alpha_i - \frac{1}{2} \sum_{i=1}^n \sum_{j=1}^n y_i y_j \alpha_i \alpha_j (\vec{x}_i \cdot \vec{x}_j) \\ \text{subject to: } & \sum_{i=1}^n y_i \alpha_i = 0 \\ & \forall_{i=1}^n : 0 \leq \alpha_i \leq C \end{aligned}$$

- Theorem: If w^* is the solution of the Primal and α^* is the solution of the Dual, then

$$\vec{w}^* = \sum_{i=1}^n \alpha_i^* y_i \vec{x}_i$$

Kernels

- Problem:

- Very many Parameters!
- Example: Polynomials of degree p over N attributes in input space lead to $O(N^p)$ attributes in feature space!

- Solution:

- The dual OP depends only on inner products
- Kernel Functions $K(\vec{a}, \vec{b}) = \Phi(\vec{a}) \cdot \Phi(\vec{b})$

- Example:

- For $\Phi(\vec{x}) = (x_1^2, x_2^2, \sqrt{2}x_1, \sqrt{2}x_2, \sqrt{2}x_1x_2, 1)$ calculating $K(\vec{a}, \vec{b}) = [\vec{a} \cdot \vec{b} + 1]$ computes inner product in feature space.

→ no need to represent feature space explicitly.

SVM with Kernel

- Training:

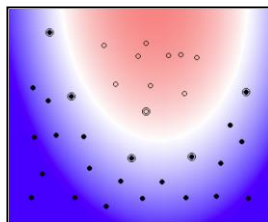
$$\begin{aligned} \text{maximize: } D(\vec{\alpha}) &= \sum_{i=1}^n \alpha_i - \frac{1}{2} \sum_{i=1}^n \sum_{j=1}^n y_i y_j \alpha_i \alpha_j K(\vec{x}_i, \vec{x}_j) \\ \text{subject to: } \sum_{i=1}^n y_i \alpha_i &= 0 \\ \forall_{i=1}^n : 0 \leq \alpha_i &\leq C \end{aligned}$$
- Classification:

$$\begin{aligned} h(\vec{x}) &= \text{sign} \left(\sum_{i=1}^n \alpha_i y_i \Phi(\vec{x}_i) \cdot \Phi(\vec{x}) + b \right) \\ &= \text{sign} \left(\sum_{i=1}^n \alpha_i y_i K(\vec{x}_i, \vec{x}) + b \right) \end{aligned}$$
- New hypotheses spaces through new Kernels:
 - Linear: $K(\vec{a}, \vec{b}) = \vec{a} \cdot \vec{b}$
 - Polynomial: $K(\vec{a}, \vec{b}) = [\vec{a} \cdot \vec{b} + 1]^d$
 - Radial Basis Function: $K(\vec{a}, \vec{b}) = \exp(-\gamma[\vec{a} - \vec{b}]^2)$
 - Sigmoid: $K(\vec{a}, \vec{b}) = \tanh(\gamma[\vec{a} \cdot \vec{b}] + c)$

Examples of Kernels

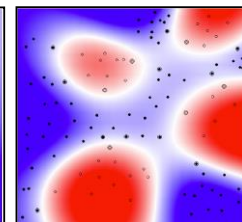
Polynomial

$$K(\vec{a}, \vec{b}) = [\vec{a} \cdot \vec{b} + 1]^2$$



Radial Basis Function

$$K(\vec{a}, \vec{b}) = \exp(-\gamma[\vec{a} - \vec{b}]^2)$$



What is a Valid Kernel?

Definition: Let X be a nonempty set. A function is a valid kernel in X if for all n and all $x_1, \dots, x_n \in X$ it produces a Gram matrix

$$G_{ij} = K(x_i, x_j)$$

that is symmetric

$$G = G^T$$

and positive semi-definite

$$\forall \vec{\alpha}: \vec{\alpha}^T G \vec{\alpha} \geq 0$$

How to Construct Valid Kernels

Theorem: Let K_1 and K_2 be valid kernels over $X \times X$, $\alpha \geq 0$, $0 \leq \lambda \leq 1$, f a real-valued function on X , $\phi: X \rightarrow \mathbb{R}^m$ with a kernel K_3 over $\mathbb{R}^m \times \mathbb{R}^m$, and K a symmetric positive semi-definite matrix. Then the following functions are valid kernels

$$K(x, z) = \lambda K_1(x, z) + (1-\lambda) K_2(x, z)$$

$$K(x, z) = \alpha K_1(x, z)$$

$$K(x, z) = K_1(x, z) K_2(x, z)$$

$$K(x, z) = f(x) f(z)$$

$$K(x, z) = K_3(\phi(x), \phi(z))$$

$$K(x, z) = x^T K z$$

Kernels for Discrete and Structured Data

Kernels for Sequences: Two sequences are similar, if they have many common and consecutive subsequences.

Example [Lodhi et al., 2000]: For $0 \leq \lambda \leq 1$ consider the following features space

	c-a	c-t	a-t	b-a	b-t	c-r	a-r	b-r
$\phi(\text{cat})$	λ^2	λ^3	λ^2	0	0	0	0	0
$\phi(\text{car})$	λ^2	0	0	0	0	λ^3	λ^2	0
$\phi(\text{bat})$	0	0	λ^2	λ^2	λ^3	0	0	0
$\phi(\text{bar})$	0	0	0	λ^2	0	0	λ^2	λ^3

=> $K(\text{car}, \text{cat}) = \lambda^4$, efficient computation via dynamic programming

Kernels for Non-Vectorial Data

- Applications with Non-Vectorial Input Data
 - classify non-vectorial objects
 - Protein classification (x is string of amino acids)
 - Drug activity prediction (x is molecule structure)
 - Information extraction (x is sentence of words)
 - Etc.
 - Applications with Non-Vectorial Output Data
 - predict non-vectorial objects
 - Natural Language Parsing (y is parse tree)
 - Noun-Phrase Co-reference Resolution (y is clustering)
 - Search engines (y is ranking)
- Kernels can compute inner products efficiently!

Properties of SVMs with Kernels

- Expressiveness
 - SVMs with Kernel can represent any boolean function (for appropriate choice of kernel)
 - SVMs with Kernel can represent any sufficiently “smooth” function to arbitrary accuracy (for appropriate choice of kernel)
- Computational
 - Objective function has no local optima (only one global)
 - Independent of dimensionality of feature space
- Design decisions
 - Kernel type and parameters
 - Value of C

SVMs for other Problems

- Multi-class Classification
 - [Schoelkopf/Smola Book, Section 7.6]
- Regression
 - [Schoelkopf/Smola Book, Section 1.6]
- Outlier Detection
 - D.M.J. Tax and R.P.W. Duin, "Support vector domain description", Pattern Recognition Letters, vol. 20, pp. 1191-1199, 1999b. 26
- Structured Output Prediction
 - B. Taskar, C. Guestrin, D. Koller - Advances in Neural Information Processing Systems, 2003.
 - I. Tsochantaris, T. Hofmann, T. Joachims, and Y. Altun, Support Vector Machine Learning for Interdependent and Structured Output Spaces, Proceedings of the International Conference on Machine Learning (ICML), 2004.