Linear Training Algorithms

2 Class Problems

Assumption: Prototypes are <u>linearly separable</u>

Objective: Determine linear hyperplane(s) that separate prototypes according to their classes

So find $\underline{\mathbf{w}}^{(k)}$ and $w_{N+1}^{(k)}$

such that

$$g(y_m^{(1)}) = \underline{w}^T y_m^{(1)} > 0 \qquad \forall \underline{y}_m^{(1)} \in S_1$$

$$g(y_m^{(2)}) = \underline{w}^T y_m^{(2)} < 0 \qquad \forall \underline{y}_m^{(2)} \in S_2$$

Then for unknowns, x

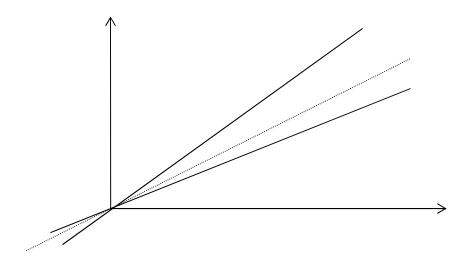
$$g(\underline{x}) = \underline{w}^T \underline{x} > 0 \rightarrow \underline{x} \in S_1$$

$$g(\underline{x}) = \underline{w}^T \underline{x} < 0 \implies \underline{x} \in S_2$$

Previously, \underline{w} is given (or fixed) and \underline{x} are variables

But for training, \underline{w} are variables, given the prototypes $y_m^{(k)}$.

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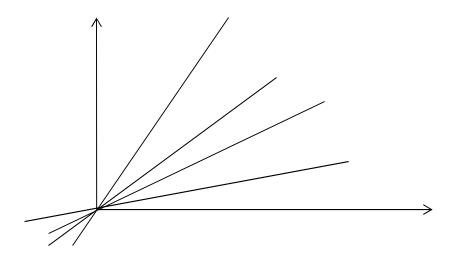
 $\underline{w}^T \underline{x} = 0$ decision boundary.

Line in (x_1,x_2) space has \underline{w} as parameter Line in (w_1, w_2) space has \underline{x} as parameter

$$\underline{w}^{T} \underline{y} = 0$$
: Line in (w_1, w_2) space $(\underline{y}$ as parameter)

A hyperplane in the weight space $\underline{w}^T\underline{x}=0$ or $\underline{w}^T\underline{y}=0$ separates the \underline{w} -space into 2 regions.

Points \underline{w} on one side => $\underline{w}^T \underline{y}$ >0 Points \underline{w} on one side => $\underline{w}^T \underline{y}$ <0



Choose the weight vectors (points)

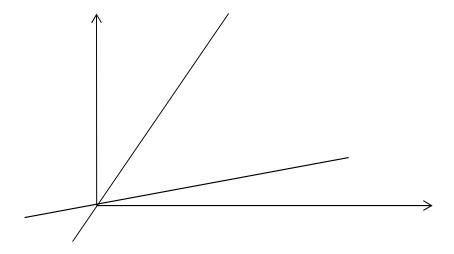
On the positive side of $\underline{y}_{m}^{(1)}$ hyperplanes

On the negative side of $\underline{y}_{m}^{(2)}$ hyperplanes

$$\underline{w}^T \underline{y}_m^{(1)} > 0 \quad \forall \underline{y}_m^{(1)}$$

$$\underline{w}^T \underline{y}_m^{(2)} < 0 \quad \forall \underline{y}_m^{(2)}$$

Safety Margin



For training,

$$\underline{w}^T \underline{x} > d$$
 Class S_1

$$\underline{w}^T \underline{x} < -d$$
 Class S_2

This defines the solution region with the safety margin.

Reflected Prototypes

For a 2-class problem

$$\underline{w}^T \underline{y}_m^{(1)} > 0 \quad \forall \underline{y}_m^{(1)} \in S_1$$

$$\underline{w}^T \underline{y}_m^{(2)} < 0 \quad \forall \underline{y}_m^{(2)} \in S_2$$

or
$$\underline{w}^T(-\underline{y}_m^{(2)}) > 0 \quad \forall \underline{y}_m^{(2)} \in S_2$$

Thus we can replace all $\underline{y}_{m}^{(2)}$ with $-\underline{\widetilde{y}}_{m}^{(2)}$ => reflected prototypes.

(See DHS Fig. 5.8)

$$\underline{w}^T \underline{\widetilde{y}}_m > 0 \quad \forall \underline{\widetilde{y}}_m$$

If
$$\underline{w}^T \widetilde{\underline{y}}_m < 0 \implies \text{misclassified}$$

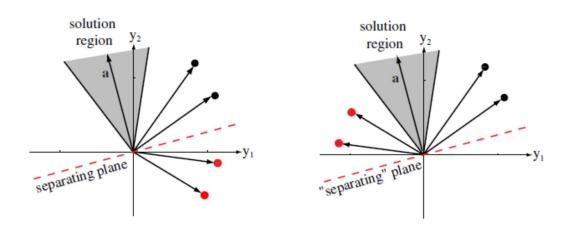


Figure 5.8: Four training samples (black for ω_1 , red for ω_2) and the solution region in feature space. The figure on the left shows the raw data; the solution vectors leads to a plane that separates the patterns from the two categories. In the figure on the right, the red points have been "normalized" — i.e., changed in sign. Now the solution vector leads to a plane that places all "normalized" points on the same side.