Intelligent Systems: Reasoning and Recognition

James L. Crowley

ENSIMAG 2

Exercise 5

Winter Semester 2018

14 March 2018

Support Vector Machines with Radial Basis Functions

A radial basis function (RBF) is a real-valued function whose value depends only on the distance from the origin. The Gaussian function

$$f(\|\vec{x} - \vec{c}\|) = e^{-\frac{\|\vec{x} - \vec{c}\|^2}{2}}$$

is a popular Radial Basis Function, and is often used as a kernel for support vector machines. When used in this way, each center point, \vec{c} , is one of the support vectors.

We can use a sum of N radial basis functions to define a discriminant function, where the support vectors are drawn from the M training samples. This gives a discriminant function

$$g(\vec{X}, \vec{w}) = \sum_{m=1}^{M} a_m y_m f(||\vec{X} - \vec{X}_m||) + w_0$$

The training samples \vec{X}_m for which $a_m \neq 0$ are the support vectors.

Suppose that you have two classes and a training data composed of 10 samples, $\{\vec{X}_m\}\{y_m\}$ and that an SVM learning algorithm has provided the weights $\{a_m\}$ as shown below, with b=0.

a) Write out the polynomial for the discriminant function $g(\vec{X}, \vec{w})$

b) Is the training data separable with this discriminant function?

m	у	X ₁	X ₂	\mathbf{a}_{m}
1	1	1	x ₂ 1	0
2	1		3	0
3	1	1 2 3 3	3 2 1	1
4	1	3	1	0
5	1	3	3	0
6	-1		3 5 5	0
7	-1	3	5	1
8	-1	5	1	0
1 2 3 4 5 6 7 8 9	-1	1 3 5 5 5	3 5	1
10	-1	5	5	0