

we cannot give an exhaustive listing of all successful SVM applications. We thus conclude the list with some of the more exotic applications, such as in High-Energy-Physics [19, 558], in the monitoring of household appliances [390], in protein secondary structure prediction [249], and, with rather intriguing results, in the design of decision feedback equalizers (DFE) in telephony [105].

7.9 Summary

This chapter introduced SV pattern recognition algorithms. The crucial idea is to use kernels to reduce a complex classification task to one that can be solved with separating hyperplanes. We discussed what kind of hyperplane should be constructed in order to get good generalization performance, leading to the idea of large margins. It turns out that the concept of large margins can be justified in a number of different ways, including arguments based on statistical learning theory, and compression schemes. We described in detail how the optimal margin hyperplane can be obtained as the solution of a quadratic programming problem. We started with the linear case, where the hyperplane is constructed in the space of the inputs, and then moved on to the case where we use a kernel function to compute dot products, in order to compute the hyperplane in a feature space.

Two further extensions greatly increase the applicability of the approach. First, to deal with noisy data, we introduced so-called slack variables in the optimization problem. Second, for problems that have more than just two classes, we described a number of generalizations of the binary SV classifiers described initially.

Finally, we reported applications and benchmark comparisons for the widely used USPS handwritten digit task. SVMs turn out to work very well in this field, as well as in a variety of other domains mentioned briefly.

7.10 Problems

7.1 (Weight Vector Scaling •) Show that instead of the “1” on the right hand side of the separation constraint (7.11), we can use any positive number $\gamma > 0$, without changing the optimal margin hyperplane solution. What changes in the soft margin case?

7.2 (Dual Perceptron Algorithm [175] ••) Kernelize the perceptron algorithm described in footnote 1. Which of the patterns will appear in the expansion of the solution?

7.3 (Margin of Optimal Margin Hyperplanes [62] ••) Prove that the geometric margin ρ of the optimal margin hyperplane can be computed from the solution α via

$$\rho^{-2} = \sum_{i=1}^m \alpha_i. \quad (7.68)$$