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**Due:** 3/19 (hand in with your exam)

In this final assignment we will perform SVM classification on the digits dataset. We will use LIBSVM – a Library for Support Vector Machines to solve the optimization problem. The instructions to install and use the library are provided on the course web-page. It will also be useful to read the README file that comes along with the library and the FAQ section on LIBSVM webpage.

- 1. Two class SVM using linear kernels  $K(x, y) = x^T y$ .
  - (a) Train a SVM model with the training images from classes digit6 and digit8. With a linear kernel the SVM has a single parameter C. Fix C equal to  $2^{-4}$ . Perform the classification on the test data (also containing the images only from digit6 and digit8). What is the classification accuracy?
  - (b) The SVM model is a structure containing the information regarding the support vectors (refer to README: Returned Model Structure). For each class (digit6 and digit8), plot the five support vectors closest to the classification boundary (as 28 × 28 images).
  - (c) What is the normal vector to the separating hyperplane? Plot as  $28 \times 28$  image.
  - (d) For each test example, compute the absolute value of its distance to the classification boundary. Plot an histogram for all distances using 10 bins.
  - (e) Plot, as images, the five test examples from each class that are farthest from the boundary.
  - (f) Plot, as images, the five test examples from each class that are closest to the boundary. What can you say about the differences between these and the digits of (e)?
- 2. Ten digit class SVM using Gaussian kernel  $K(x, y) = \exp(-\gamma ||x y||^2), \gamma > 0.$ 
  - (a) In this case, there are two model parameters  $(C, \gamma)$ .  $\gamma$  controls the scale of the kernel, C controls the penalty on classification errors. Use LIBSVM to determine these model parameters using a grid search and 2-fold cross-validation. For your grid search, use the C values  $[2^{-3}, 2^{-1}, 2^1, 2^3, 2^5, 2^7, 2^9, 2^{11}]$  and the  $\gamma$  values  $[2^{-11}, 2^{-9}, 2^{-7}, 2^{-5}, 2^{-3}, 2^{-1}]$ . What is the best  $(C, \gamma)$  pair?
  - (b) Using the  $(C, \gamma)$  obtained above perform a SVM classification on the test set. What is the classification error?
- 3. Comparison between the various supervised classification techniques on the 10 digit dataset: Nearest Neighbor, Gaussian Classification, Gaussian classification on PCA space, SVM classification.
  - (a) Compare all techniques with respect to their classification accuracy on the test set.
  - (b) What are the advantages and disadvantages of various methods?