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Support Vector Machines (SVM) for classification

Ahmed Eleish

Data Analytics ITWS-4600/6600 CSCI-4960 MGMT 4600/6600

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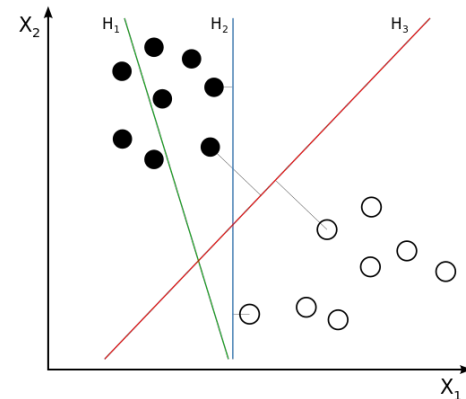
Support Vector Machines

- Rationale
- Hyperplanes, Margins and Support vectors
- Classification using SVM
- Linear Separability of classes (or not)
- Soft Margin SVM
- Kernels



Rationale

- If data points in p -dimensional space, belonging to 2 different classes can be separated by a $(p-1)$ -dimensional hyperplane, this hyperplane can be used as a linear classifier.
- Example: in 2d space, a line could be linear classifier..
- The hyperplane representing the largest separation or “margin” between the classes maximizes the distance to the nearest data point from each class.
- SVM utilizes the maximum margin hyperplane to solve classification, regression and outlier detection problems.



Hyperplane

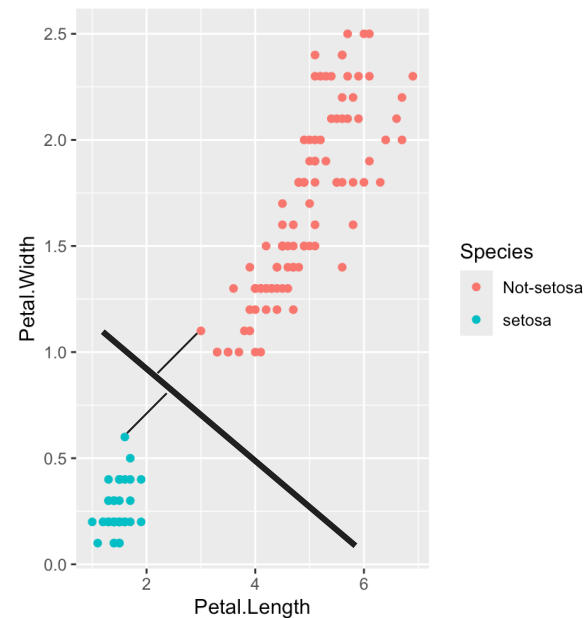
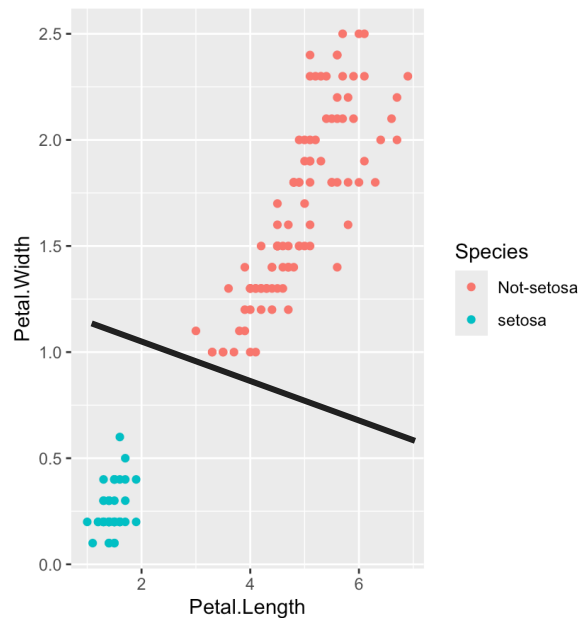
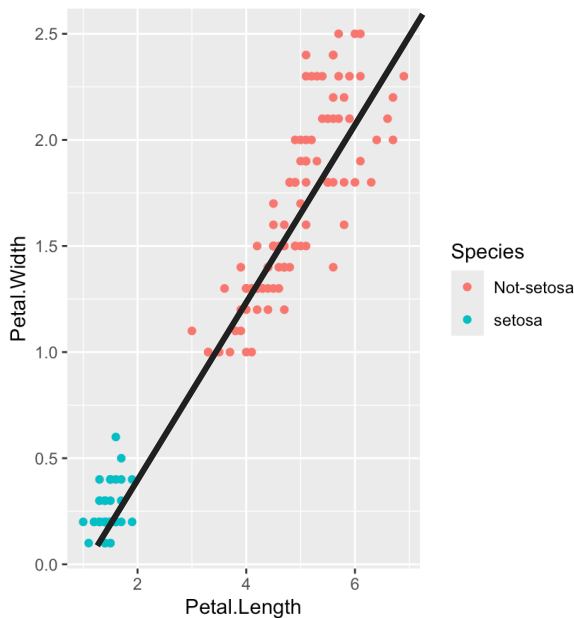
- A hyperplane is a plane of dimension $p-1$ in a p dimensional space
- “a flat hypersurface, a subspace whose dimension is one less than that of the ambient space”
- “any codimension - 1 vector subspace of a vector space”

<https://en.wikipedia.org/wiki/Hyperplane>

<https://mathworld.wolfram.com/Hyperplane.html>



Hyperplanes



Margin

- The distance between the hyperplane (decision boundary) and the nearest points from each class.
- larger margin = greater confidence in the classifier
- SVMs find the hyperplane that maximizes the margin
 - “maximum-margin classifiers”

Support Vectors

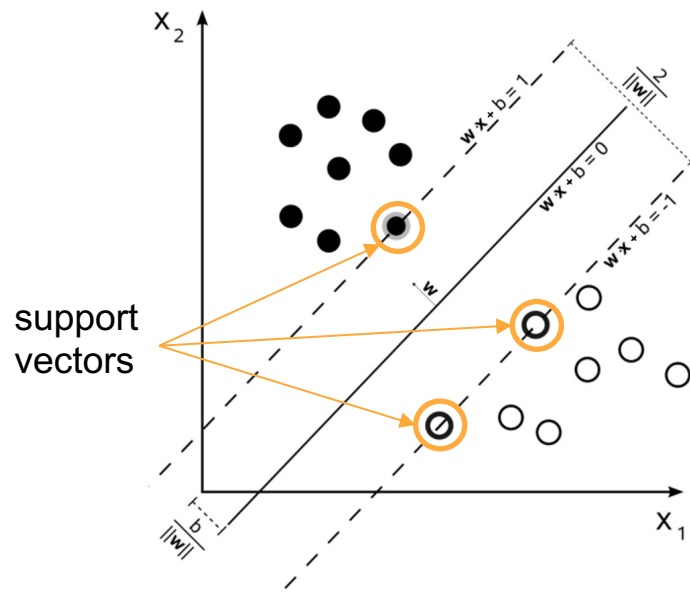
- The points closest to the decision boundary.
- They determine the position and orientation of the hyperplane, i.e. define the decision boundary.
- They are used to calculate the margin.

Hyperplane:

$$w^T x + b = 0$$

w : weight vector (hyperplane orientation)

b : bias (shifts the hyperplane)



Support Vector Machines

- Given training dataset of points (x_i, y_i) where y_i is equal to **1** or **-1**

* Find the maximum-margin-hyperplane that divides the points x_i for which $y_i = 1$ from the points for which $y_i = -1$

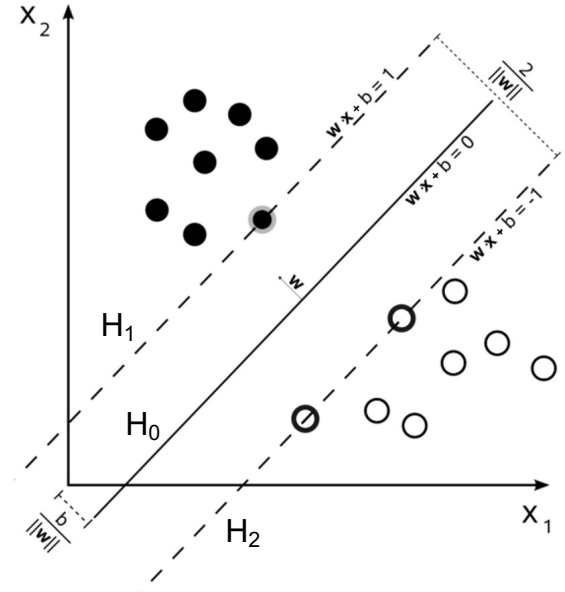
Hyperplane:

$$w^T x + b = 0$$

Maximize the distance between H_1 and H_2

where

$$w = \sum_{i=1}^n \alpha_i y_i x_i$$



Support Vector Machines

- Maximize the distance between H_1 and H_2
- For point x_0, y_0 and line $ax + by + c = 0$ the perpendicular distance from the point to the line is:

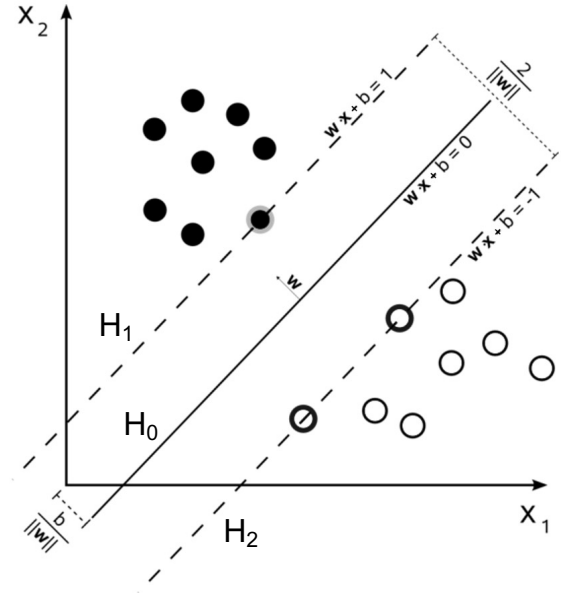
$$d = \frac{|ax_0 + by_0 + c|}{\sqrt{a^2 + b^2}}$$

- For hyperplane $w^T x + b = 0$:

$$d = \frac{|w^T x_0 + b|}{\|w\|}$$

- If x_0 is on the margin $w^T x + b = \pm 1$, then the distance from it to the decision boundary is:

$$\frac{1}{\|w\|}$$



Support Vector Machines

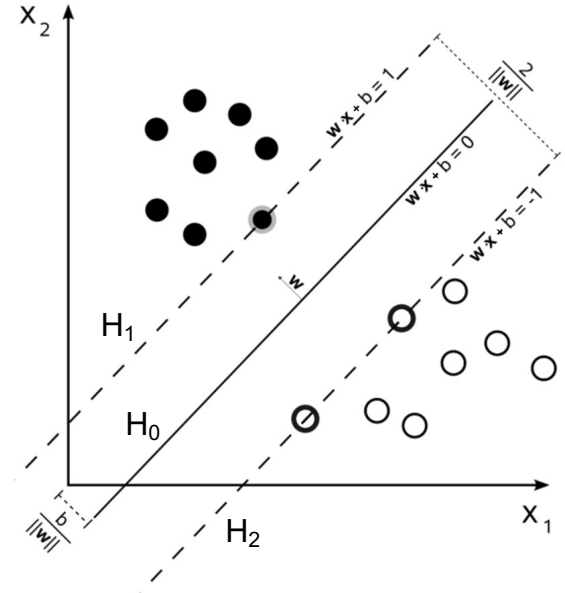
To find w and b :

$$\min_{w,b} \frac{1}{2} \|w\|^2$$

subject to

$$y_i(w^T x_i + b) \geq 1 \quad \forall i \in \{1, \dots, n\}$$

* The optimization problem is solved using gradient descent, quadratic programming, etc.



Gradient Descent Optimization

- The **gradient** of a function points in the direction of its **steepest increase**.
- Gradient descent minimizes the function e.g. $f(\theta_t)$ by repeatedly taking a step in the opposite direction:

$$\theta_{t+1} = \theta_t - \eta \nabla f(\theta_t)$$

where θ_t is the current value of the parameter, $\nabla f(\theta_t)$ is the function gradient at that point, and $\eta > 0$ is the *learning rate*

- Steps:
 - Start with an initial parameter value.
 - Evaluate the gradient at that value.
 - Step in the negative-gradient direction.
 - Repeat until the values stop changing much or a stopping limit is reached.

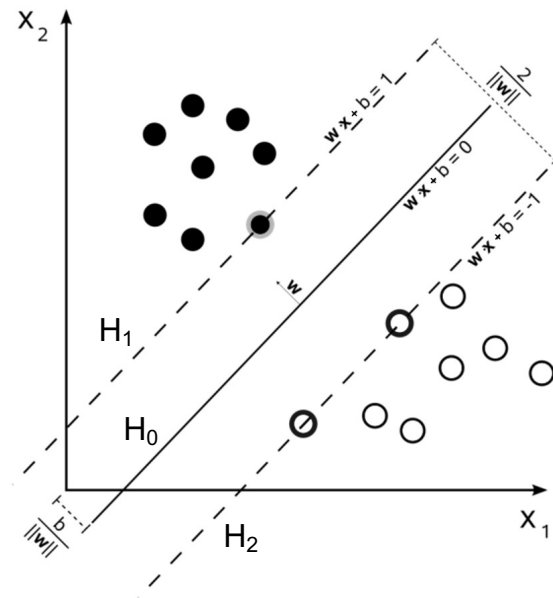
Classification with SVM

- Once the w and b are found, a point x is classified by finding on which side of the boundary it lies.
- First the SVM computes a score:

$$f(x) = w^T x_i + b$$

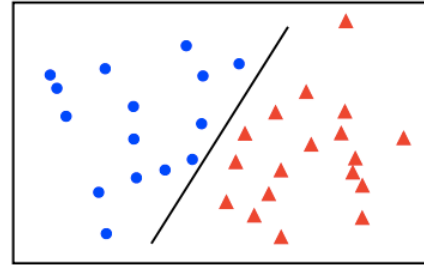
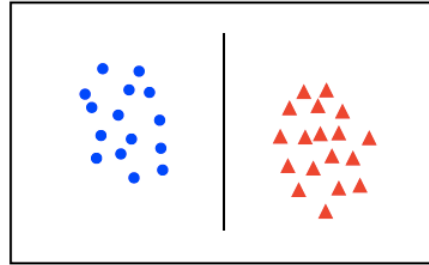
- Then the sign of the score determines orientation from the boundary:

$$\hat{y} = \text{sign}(f(x)) = \begin{cases} +1, & f(x) > 0, \\ -1, & f(x) < 0. \end{cases}$$

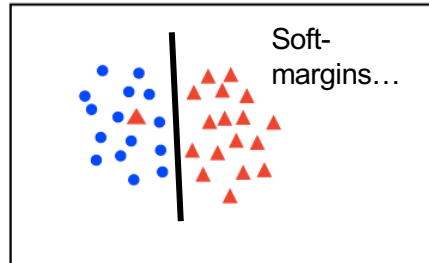


Linear Separability

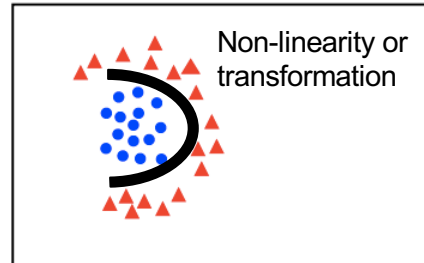
linearly
separable



not
linearly
separable



Soft-
margins...



Non-linearity or
transformation

Soft-margin SVM

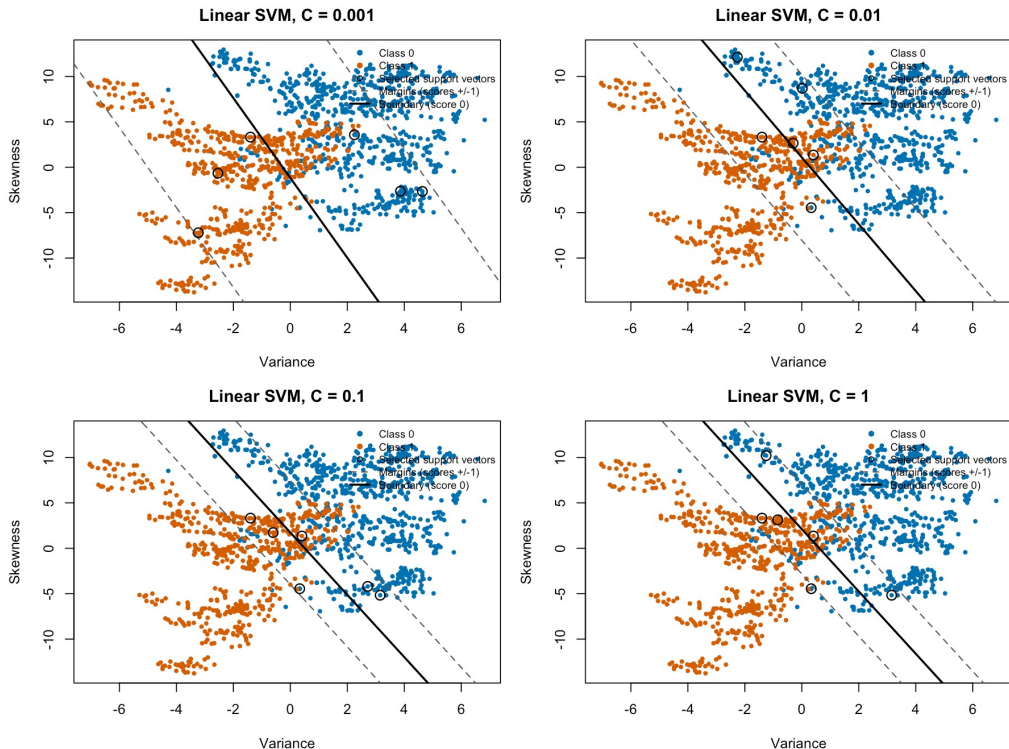
Allow for some margin violations controlled by the parameter C , the *regularization parameter*

$$\min_{w,b,z} \frac{1}{2} \|w\|^2 + C_i \sum_{i=1}^l z_i$$

subject to

$$y_i(w^\top x_i + b) \geq 1 - z_i, \quad z_i \geq 0.$$

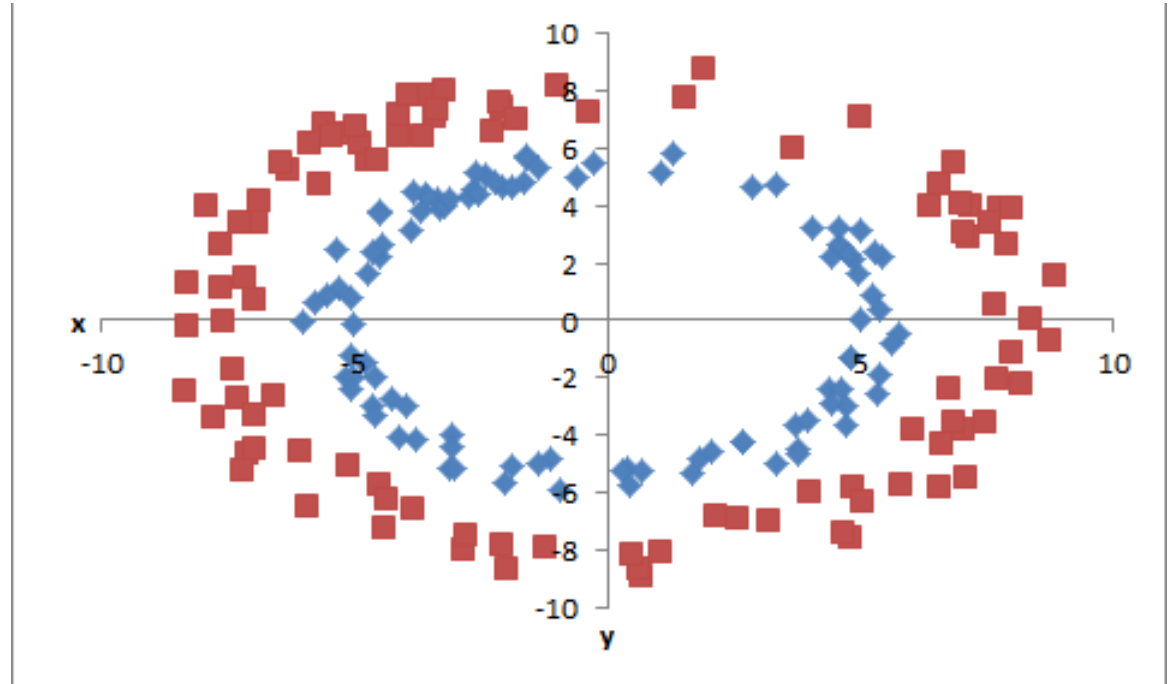
Banknote data: linear SVMs at different cost values



Top left: Highest C value, decreasing C narrows the margin

Non-linearity

What to do??



Non-linearity (ideal example)

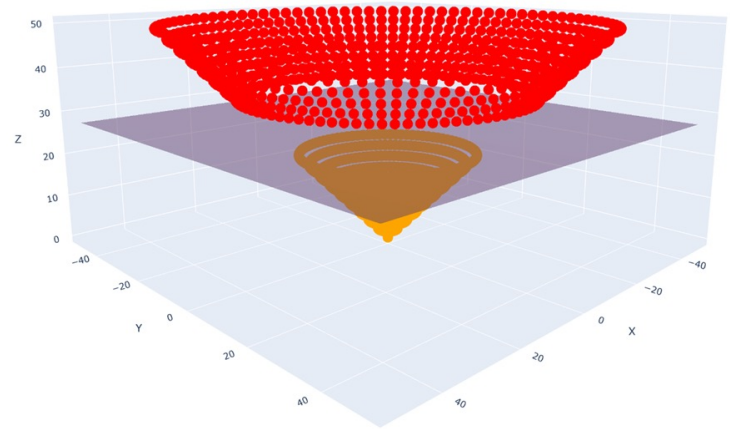
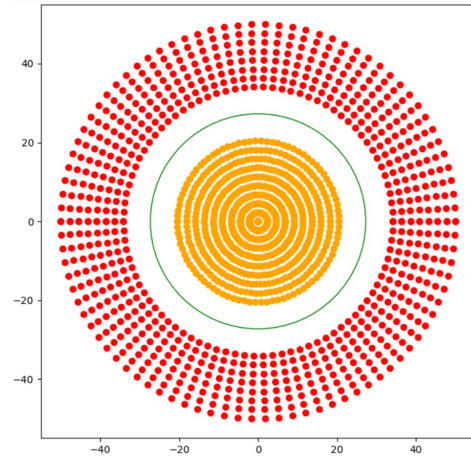
Transform the input:

- Add a new dimension where the data are linearly separable

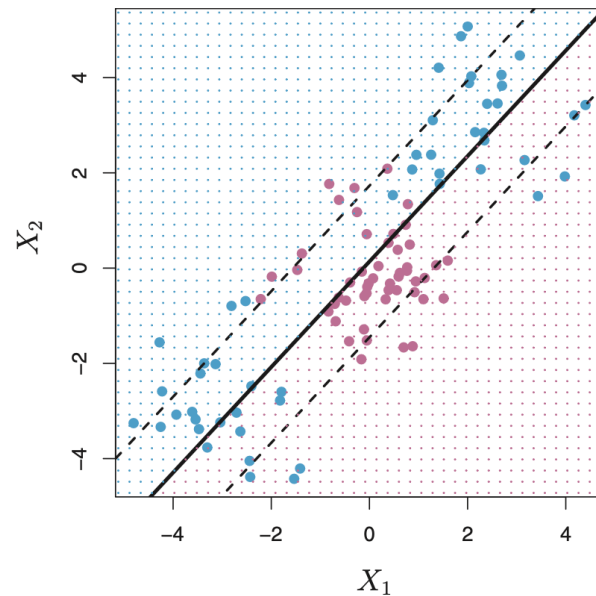
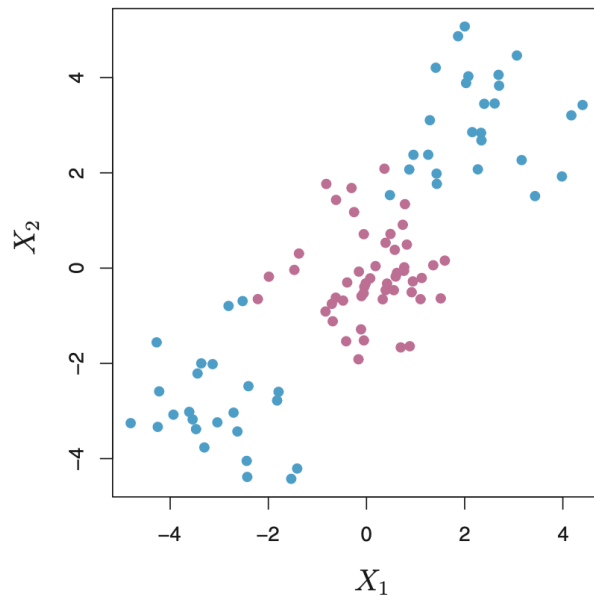
If a dataset contains variables X_1 , X_2 :
we can add $X_3 = f(X_1, X_2)$

e.g. $X_3 = (X_1^2 + X_2^2)^{1/2}$

- Computationally expensive!



Less ideally...



The Kernel Trick

- The SVM scoring function can be rewritten:

$$f(x) = w^\top x_i + b = \sum_{i=1}^n \alpha_i y_i x_i^\top x + b$$

Where $x_i^\top x$ is the dot product of a vector $\mathbf{x}$ and all training samples $\mathbf{x}_i$

- We replace the dot product with a kernel function:

$$f(\mathbf{x}) = \sum_{i=1}^n \alpha_i K(\mathbf{x}, \mathbf{x}_i) + b$$

Where $K(\mathbf{x}_i, \mathbf{x})$ is the kernel function and α_i is a weight coefficient

The Kernel Trick

- Kernel Functions:

1. Linear Kernel

$$K(\mathbf{x}_i, \mathbf{x}_j) = \mathbf{x}_i^T \mathbf{x}_j$$

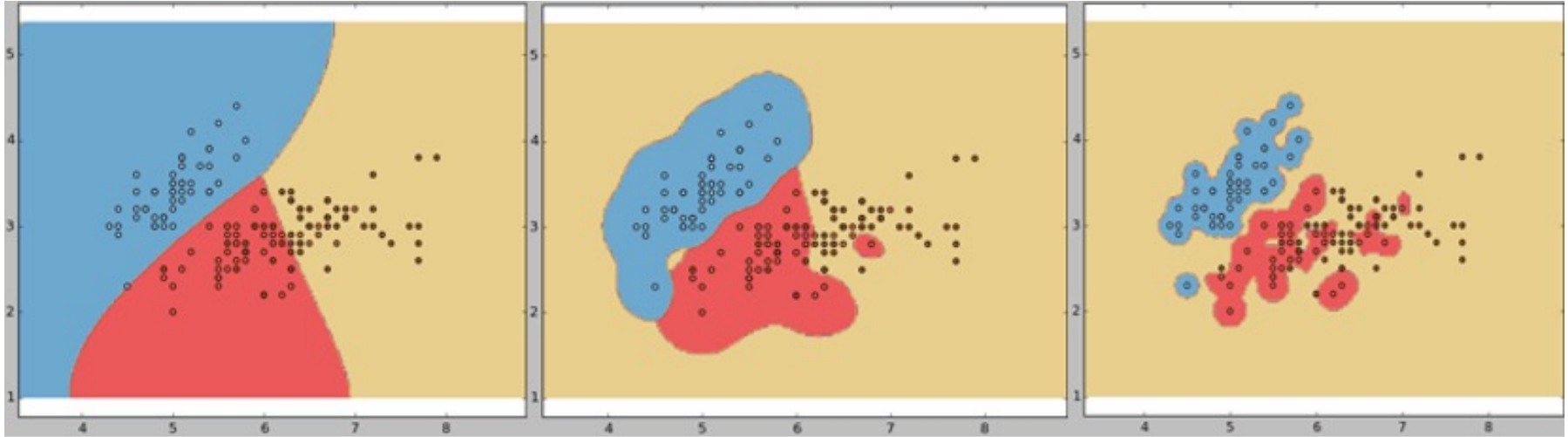
2. Radial Basis Function (RBF) Kernel

$$K(\mathbf{x}_i, \mathbf{x}_j) = \exp(-\gamma \|\mathbf{x}_i - \mathbf{x}_j\|^2)$$

3. Polynomial Kernel

$$K(\mathbf{x}_i, \mathbf{x}_j) = (\mathbf{x}_i^T \mathbf{x}_j + c)^d$$

Parameter Gamma (γ) in RBF



$\gamma = 0.1$

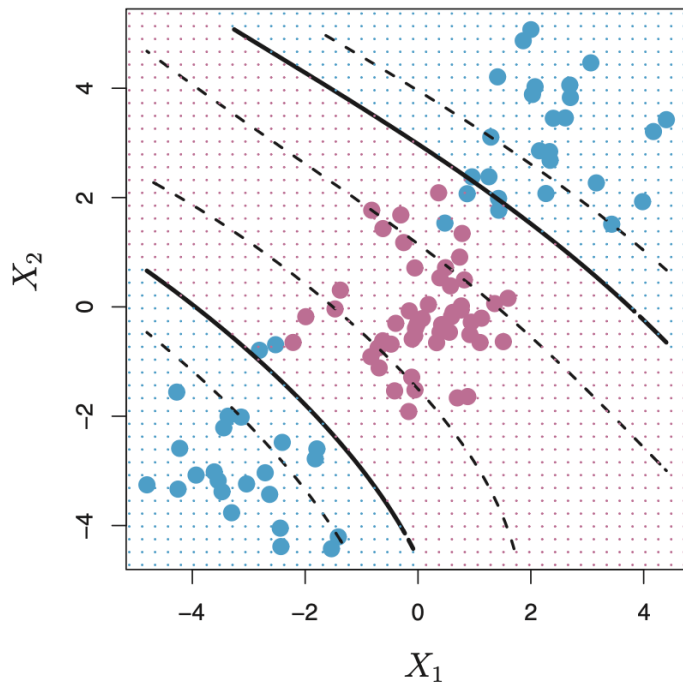
$\gamma = 10$

$\gamma = 100$

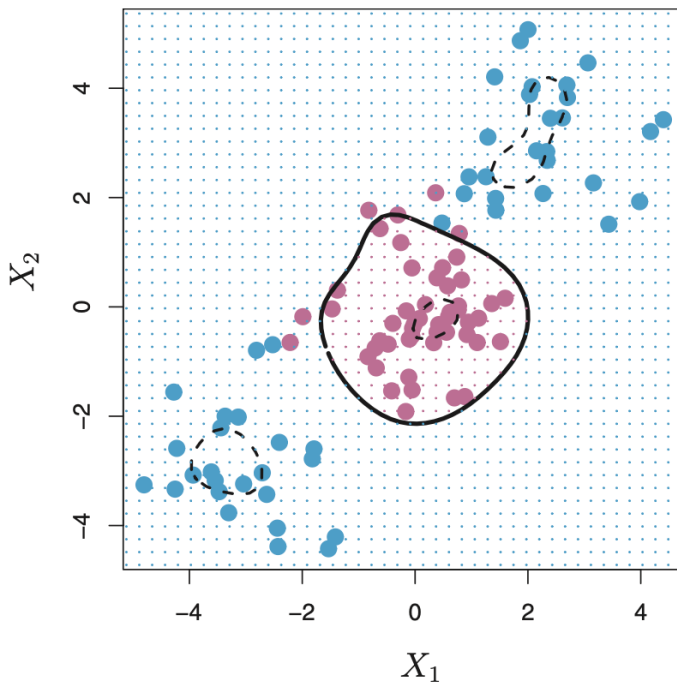
Many Kernels

- Polynomial Kernel
- Gaussian Kernel
- Gaussian RBF Kernel
- Laplace RBF Kernel
- Hyperbolic Tangent Kernel
- Sigmoid Kernel
- Bessel function of first kind Kernel
- ANOVA radial basis Kernel
- Linear Splines Kernel

Applying Different Kernels



Polynomial Kernel



Radial Kernel

In-class exercise

<https://rpi.box.com/s/uu52zsneoqks5ei5zl7he3tpn5orcqrk>

Thanks!