

ML·DL, AI 강의. @ SVM, NN.

# Lecture 12: Image Classification and Object Recognition

[AIX7021] Computer Vision

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Seongsik Park (s.park@dgu.edu)

AI Department, Dongguk University

# Tentative schedule

※ 시험방역: 전범위.※

week	topic	date
1	Introduction and Basics	09.01
2	Image Process I	09.08
3	Image Process II	09.15
4	(휴강)	09.22
5	Feature Detection and Matching I	09.29
6	Feature Detection and Matching II	10.06
7	Clustering and Segmentation I & II	10.13 & 10.16
8	<b>Mid-Term Exam</b>	<b>10.20</b>
9	Mid-Term Solution	10.27
10	Dimensional Reduction I	11.03
11	Dimensional Reduction II & Robust Fitting and Matching I	11.10
12	Robust Fitting and Matching II	11.17
13	Image Classification & Object Recognition	11.24
14	Motion and Tracking	12.01
15	<b>Final exam</b>	<b>12.08</b>

대면  
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# Overview

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# Object recognition: verification - is it a taxi?

→ classification



liorli\_rufus

# Object recognition: detection - are there cars?

True / False 결론.





# Object recognition: object categorization

이 장면의 이미지 안에 들어있는 object들을 인식.

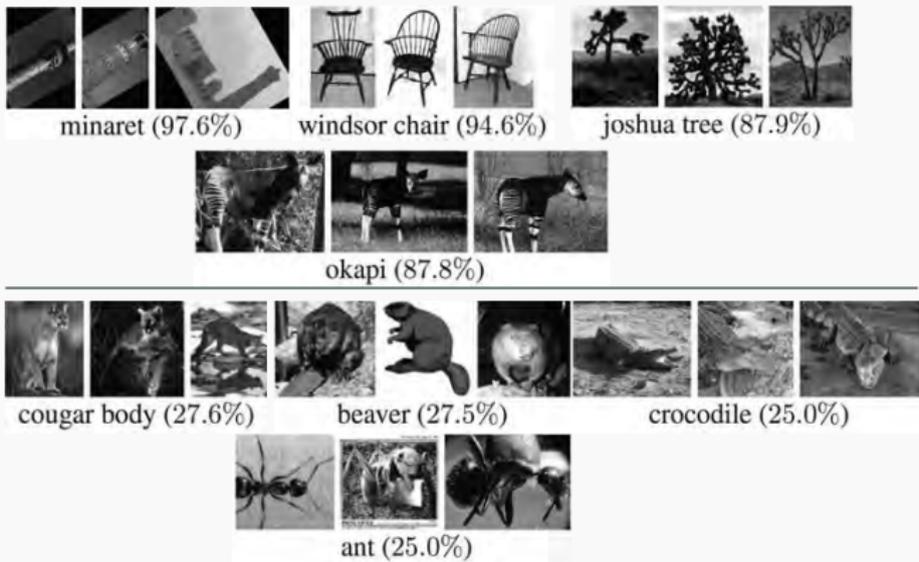


# Object recognition: scene categorization

→ 상행·가행면.

- Street
- Beach
- Office
- Mountain
- etc.



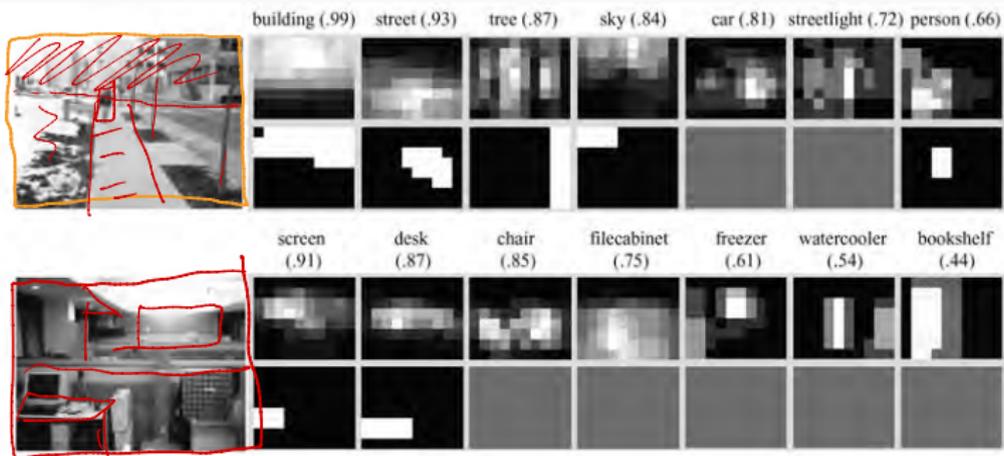


ImageNet.

MNIST.

FIGURE 16.10: The spatial pyramid kernel is capable of complex image classification tasks. Here we show some examples of categories from the Caltech 101 collection on which the method does well (**top row**) and poorly (**bottom row**). The number is the percentage of images of that class classified correctly. Caltech 101 is a set of images of 101 categories of objects; one must classify test images into this set of categories (Section 16.3.2). *This figure was originally published as Figure 5 of “Beyond bags of features: Spatial pyramid matching for recognizing natural scene categories,” by S. Lazebnik, C. Schmid, and J. Ponce, Proc. IEEE CVPR 2006, © IEEE 2006.*

# Scene categorization

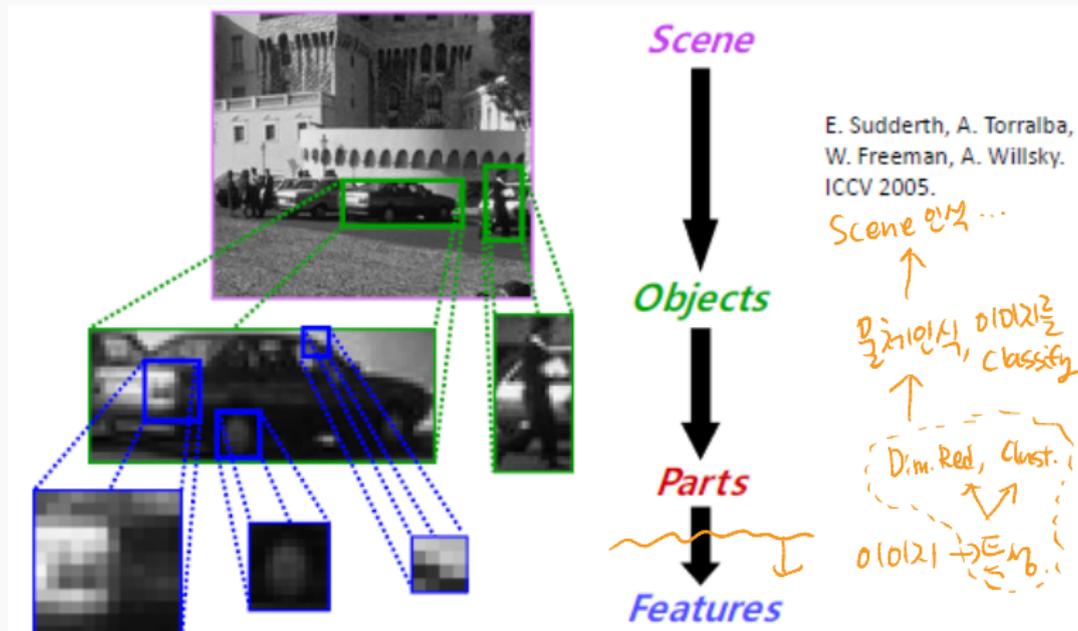


↓  
자세한 설명  
과동화.

FIGURE 16.4: Scenes are important, because knowing the type of scene shown in an image gives us some information about the objects that are present. For example, street's are typically at the bottom center of street scenes. These maps show probabilities of object locations (**top row**, for each image) extracted from scene information for the image to the left; brighter values are higher probabilities. Compare these with the true support of the object (**bottom row**, for each image); notice that, while knowing the scene doesn't guarantee that an object is present, it does suggest where it is likely to be. This could be used to cue object detection processes. *This figure was originally published as Figure 10 of "Context-based vision system for place and object recognition," by A. Torralba, K. Murphy, W.T. Freeman, and M.A. Rubin, Proc. IEEE ICCV 2003, © IEEE 2003.*

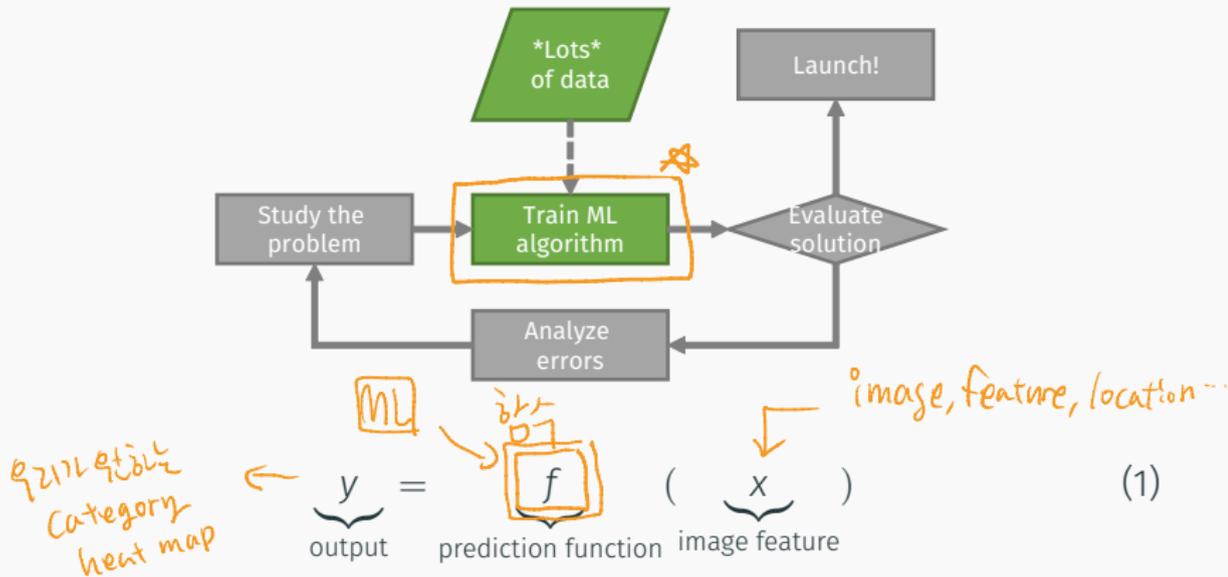
# Hierarchy: scene, object, part and feature

위쪽: 복잡한 정보. 의미단위.



아래: low-level,

# Machine learning approach



- **Training:** given a *training set* of labeled example  $\{(x_1, y_1), (x_2, y_2), \dots, (x_N, y_N)\}$ , estimate the prediction function  $f$  by minimizing the prediction error on the training set
- **Testing:** apply  $f$  to a *test example*  $x$  and output the predicted value  $y = f(x)$

# Machine learning approach

입력



Classifiers → category, discrete value

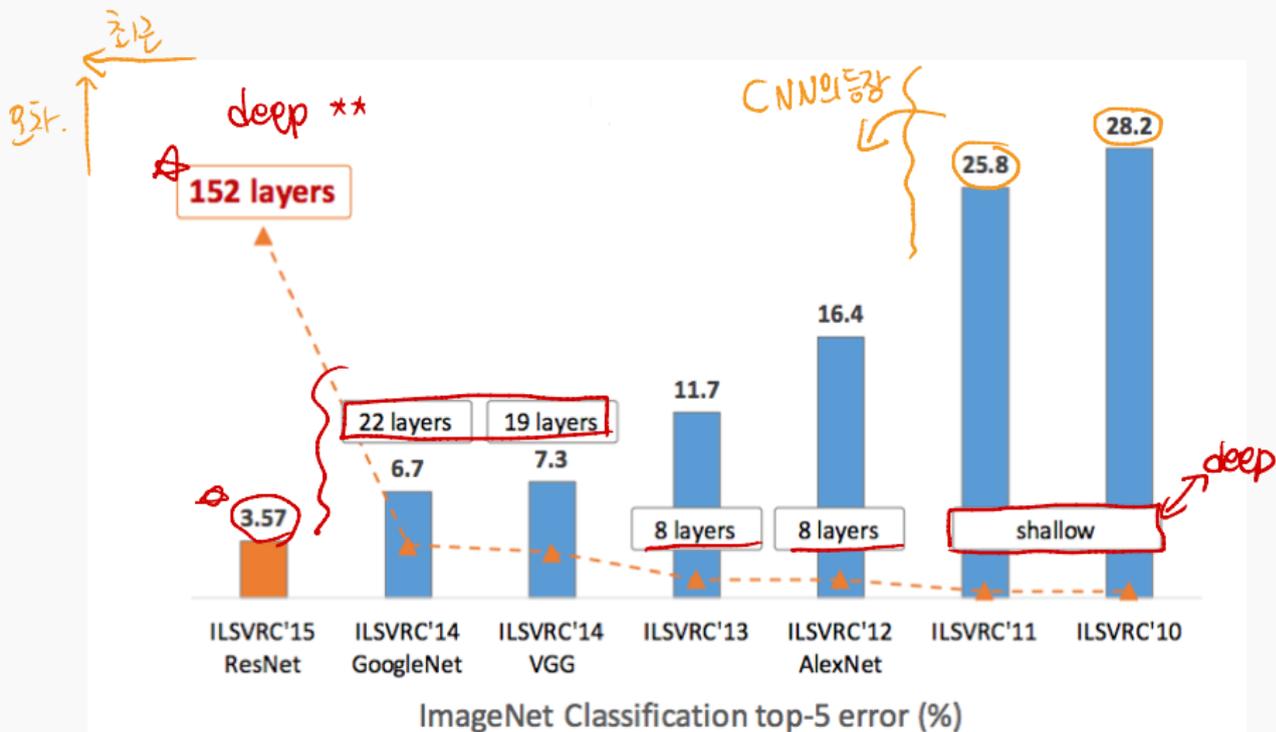
- Nearest neighbor
- Linear discriminant analysis (LDA)

Image Classification

CNN

- Neural network, Convolutional Neural Network: 신경망 구조,
- ↘ Support vector machine (SVM) : ML 쪽에서 제일 잘나갔던,
- Boosting
- And many others...

# ImageNet challenge



NN, deep ~, feedforward } 이거는 기본이잖아.  
↓  
(Backpropagation)  
↓  
[CNN]



## Convolutional Neural Network (CNN)

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# The architecture of the visual cortex

$\text{conv} \rightarrow R_{ij} = \sum_{(u,v)} F_{i-u, j-v} \cdot G_{uv}$

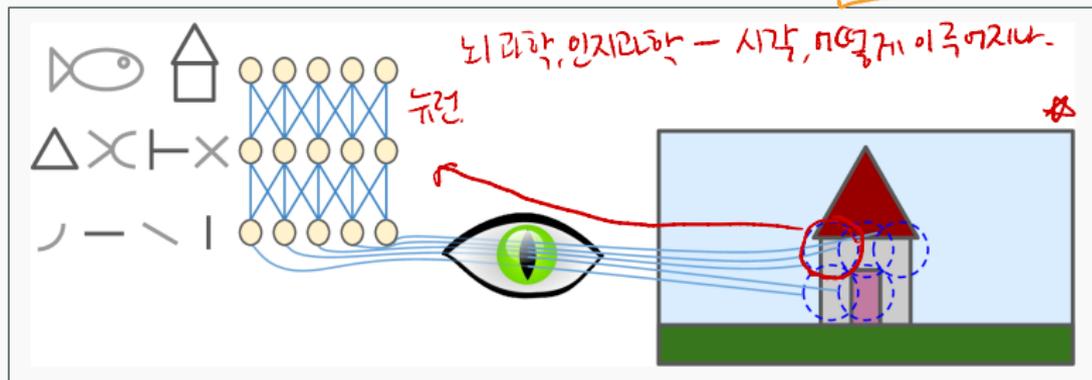


Figure 14-1. Local receptive fields in the visual cortex

시각

conv

In particular, they showed that many neurons in the visual cortex have a small local receptive field meaning they react only to visual stimuli located in a limited region of the visual field (see Figure 14-1, in which the local receptive fields of five neurons are represented by dashed circles). The receptive fields of different neurons may overlap, and together they tile the whole visual field.

# Convolutional layer

neural network ← conv. layer.

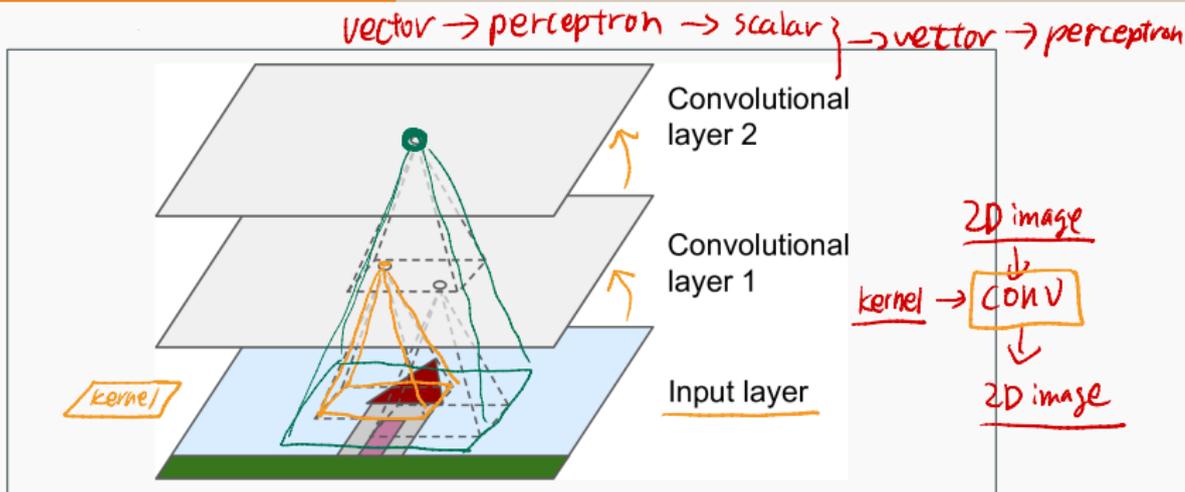


Figure 14-2. CNN layers with rectangular local receptive fields

The most important building block of a CNN is the **convolutional layer**: 6 neurons in the first convolutional layer are not connected to every single pixel in the input image (like they were in previous chapters), but only to pixels in their receptive fields (see Figure 14-2). In turn, each neuron in the second convolutional layer is connected only to neurons located within a small rectangle in the first layer. This architecture allows the network to concentrate on small low-level features in the first hidden layer, then assemble them into larger higher-level features in the next hidden layer, and so on.

# Convolutional neural network

- 컨볼루션 신경망(CNN)은 다층 신경망(multi-layer neural networks)의 특별한 형태
- CNN은 시각 피질의 국소 수용역(Local Receptive Field, LRF)과 시신경 세포의 방향 선택적 성격의 발견에 의해서 신경 생물학적인 영감으로 만들어짐
- ★ 내재적이면서 자동적으로 유의미한 특징(feature)들을 추출하는 신경망 구조
- CNN 은 이미지로부터 위상학적 성질들을 추출할 수 있는 피드포워드(feed-forward) 신경망
- 다른 모든 신경망들처럼 CNN 은 변형된 역전파 알고리즘을 사용하여 학습
- CNN 은 최초의 전처리 만으로도 픽셀 이미지들로부터 시각적 패턴을 직접 인식할 수 있도록 설계
- 극도로 변화가 많은 패턴들도 인식 가능함 (예: 손글씨)

모사.

weight  
↓  
perceptron

kernel.

↓  
conv

↑  
학습의 결과  
kernel이  
인식.

# Convolution

Given a filter kernel  $\mathcal{H}$ , the convolution of the kernel with image  $\mathcal{F}$  is an image  $\mathcal{R}$ . The  $(i, j)$ -th component of  $\mathcal{R}$  is given by

$$R_{ij} = \sum_{u,v} H_{i-u, j-v} F_{uv}. \quad (20)$$

- **kernel** of the filter: the pattern of weights used for a linear filter
- **convolution**: the process of applying the filter

This operation is called **convolution**

$$R(f) = (h * f) \quad (21)$$

- *commutative*:  $(g * h)(x) = (h * g)(x)$
- *associative*:  $(f * (g * h)) = ((f * g) * h)$
- *distributive*:  $f * (g + h) = f * g + f * h$

~30%



# Convolution: stride and dimensional reduction

Conv = ~~바로 옆~~ 위 아래 픽셀은 움직임.  
Stride 만큼 건너뛰는거.

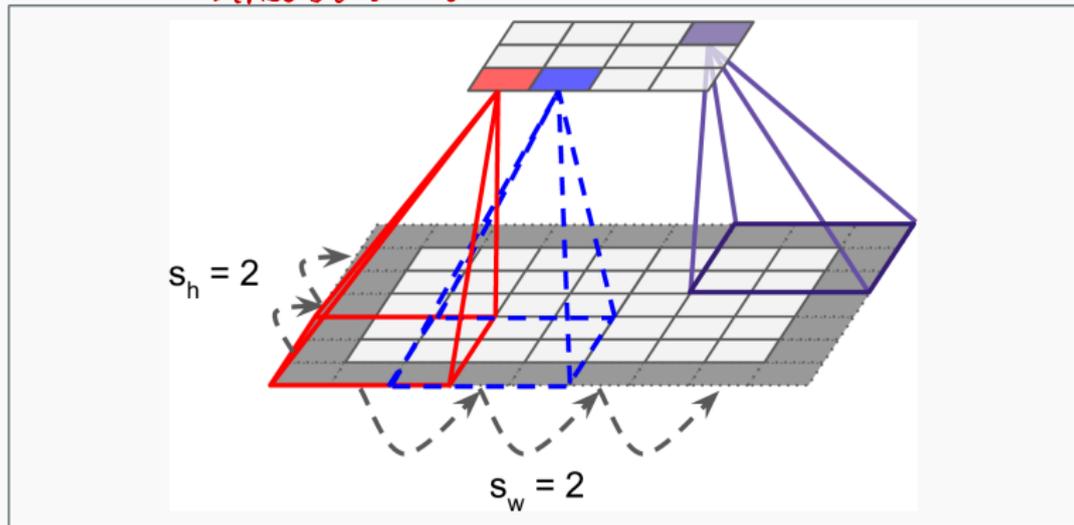
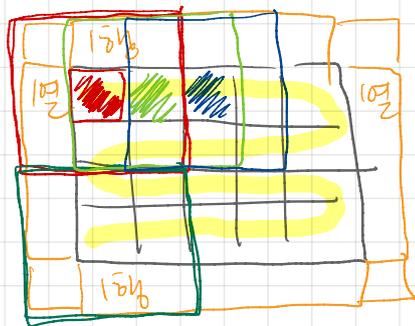


Figure 14-4. Reducing dimensionality using a stride of 2

padding, stride  
input  $\rightarrow$  CONV.  $\rightarrow$  output?  
 $\uparrow$   
kernel



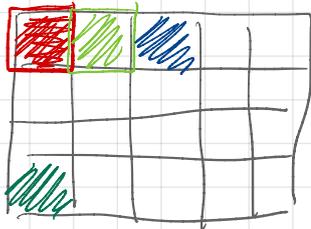
4x5  
input

x

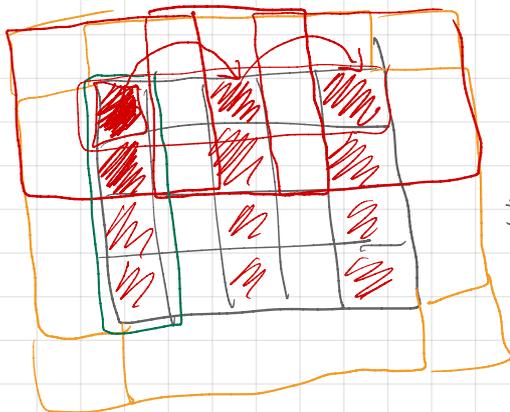


3x3  
kernel

=

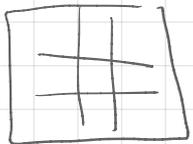


4x5  
output (padding)



4x5  
input

x

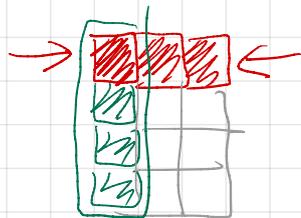


(3x3)  
kernel

=

(1x2)  
Stride

위 아래 1칸씩  
양 옆으로 2칸씩.



4x3  
output.  
(padding 0)

# Convolution: example

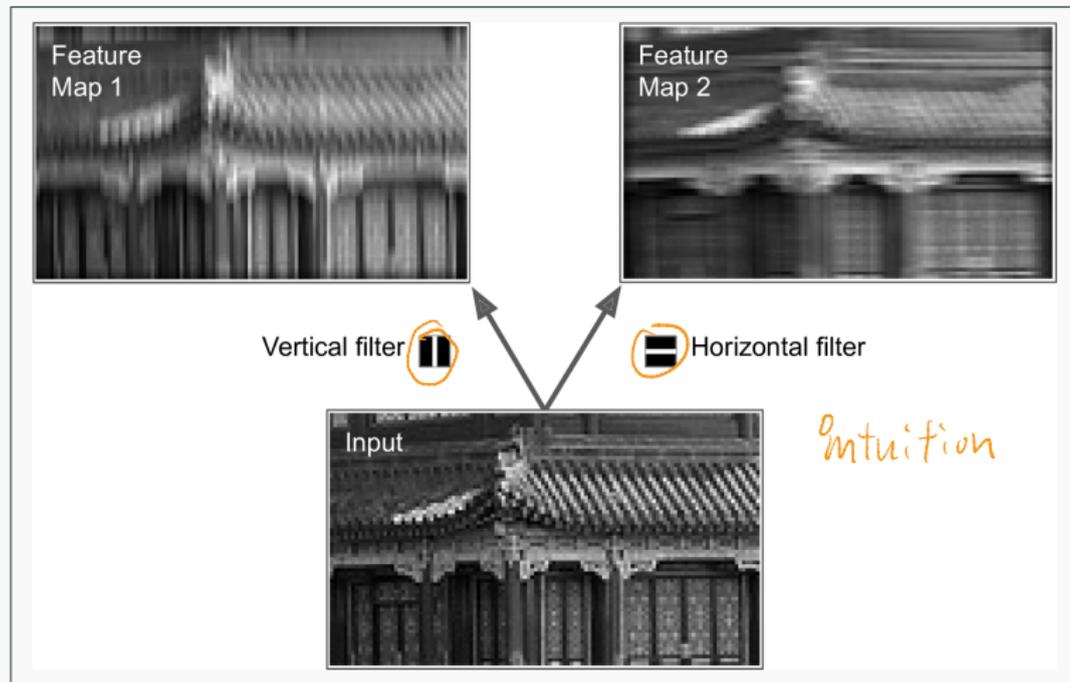
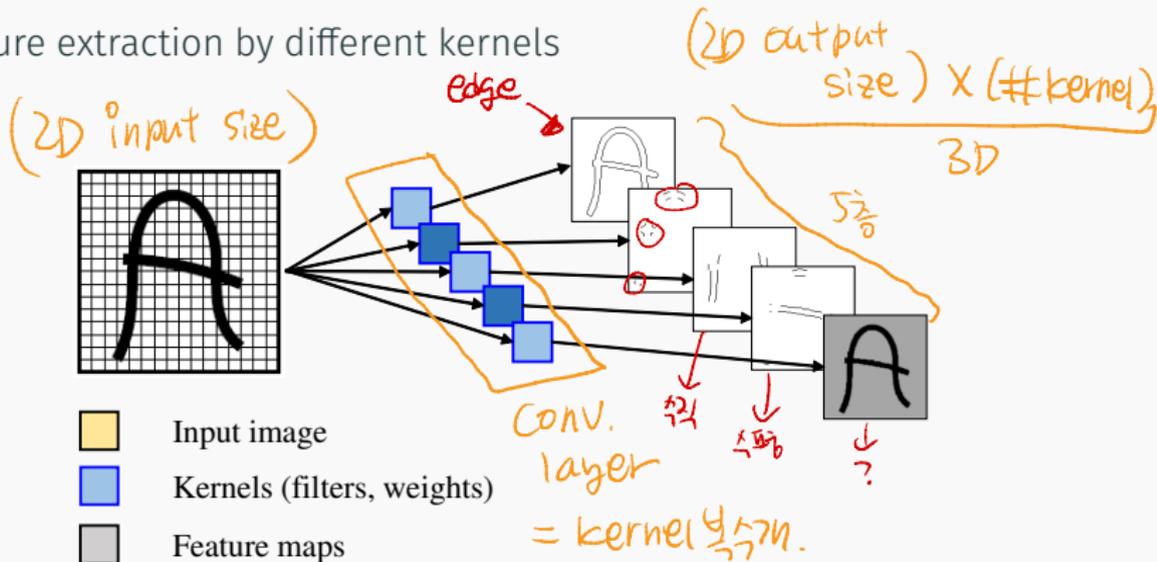


Figure 14-5. Applying two different filters to get two feature maps

# Convolution: filter effect

Feature extraction by different kernels



- 컨볼루션은 입력 이미지의 다른 부분들에 존재하는 동일한 특징들을 찾아냄
- Feature map에 있는 뉴런은 template or kernel과 일치되는 경우에 활성화

# CNN: convolution layers with multiple feature maps

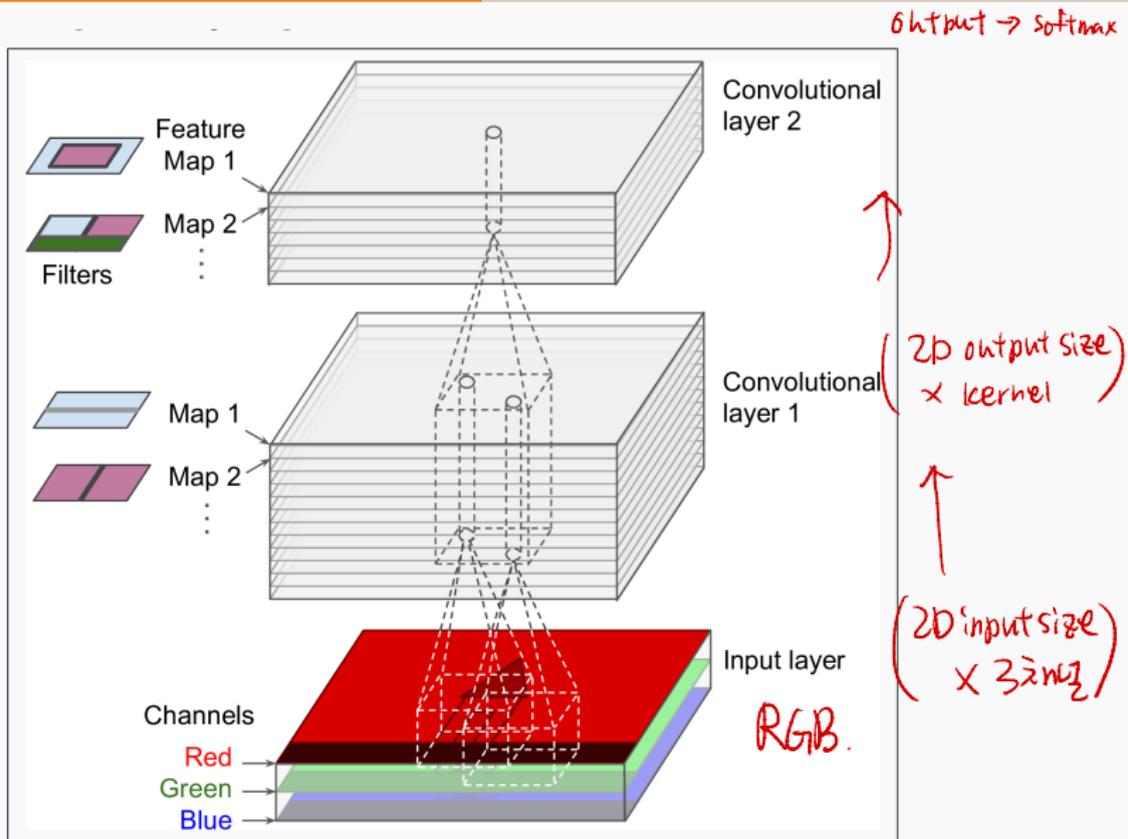
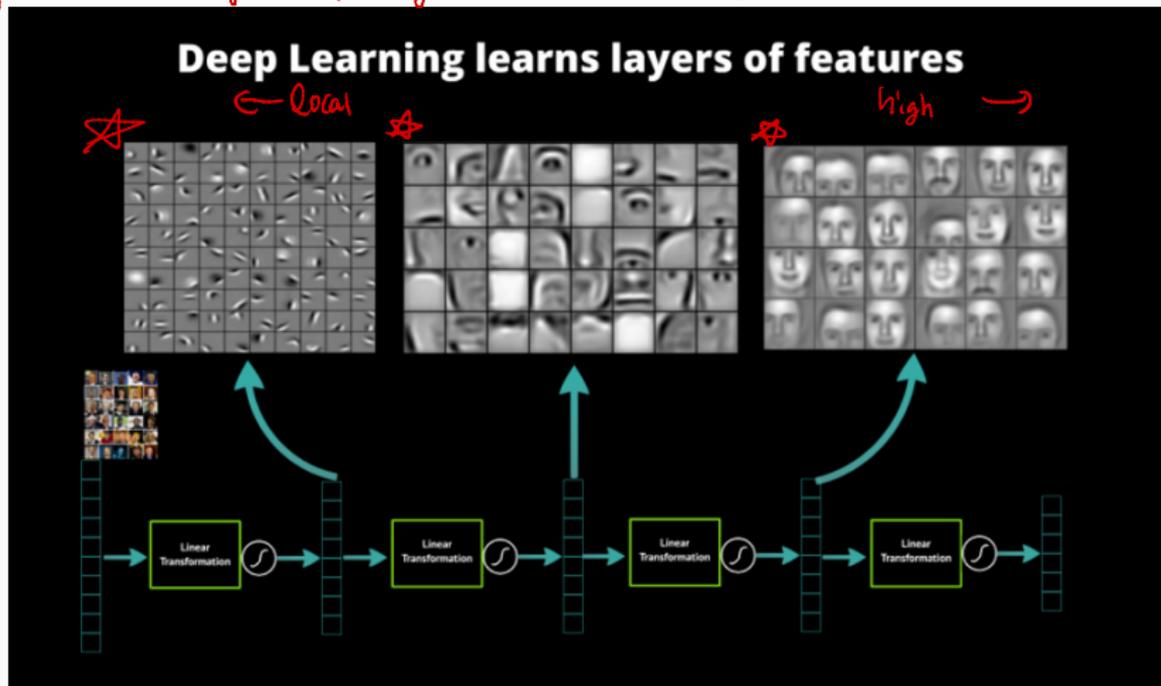


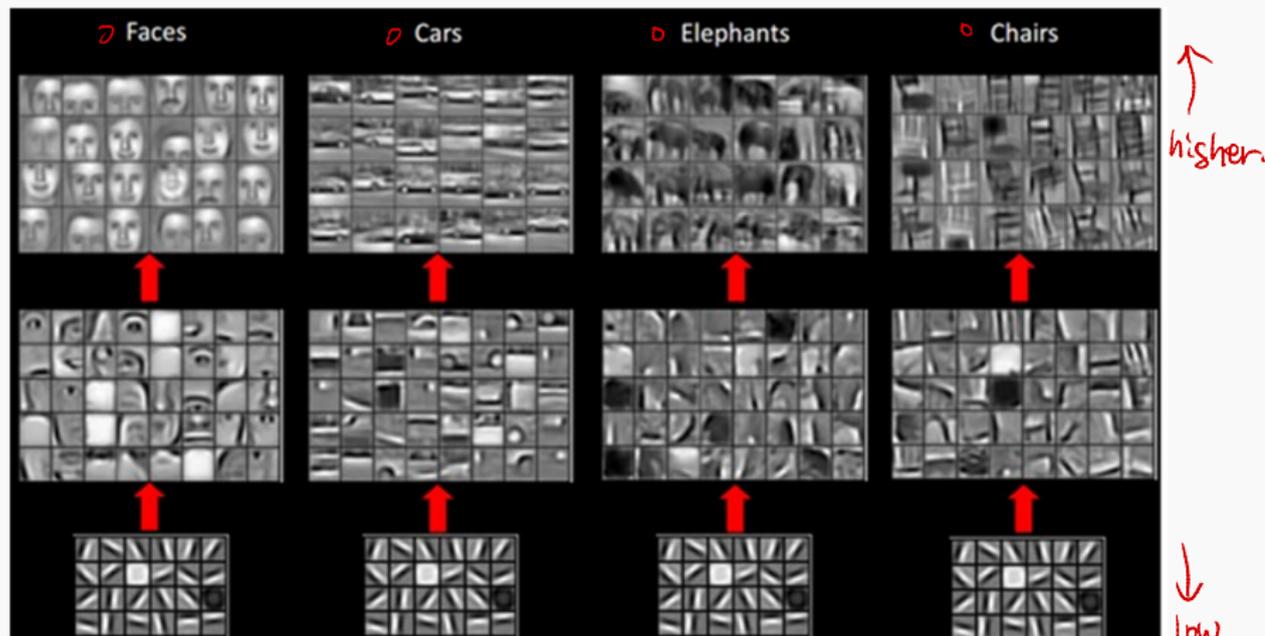
Figure 14-6. Convolution layers with multiple feature maps, and images with three color channels

# CNN: hierarchical learning of features

✳ CNN → layer by layer feature extractor.



# CNN: hierarchical learning of features



# CNN: dimensional reduction by pooling layer

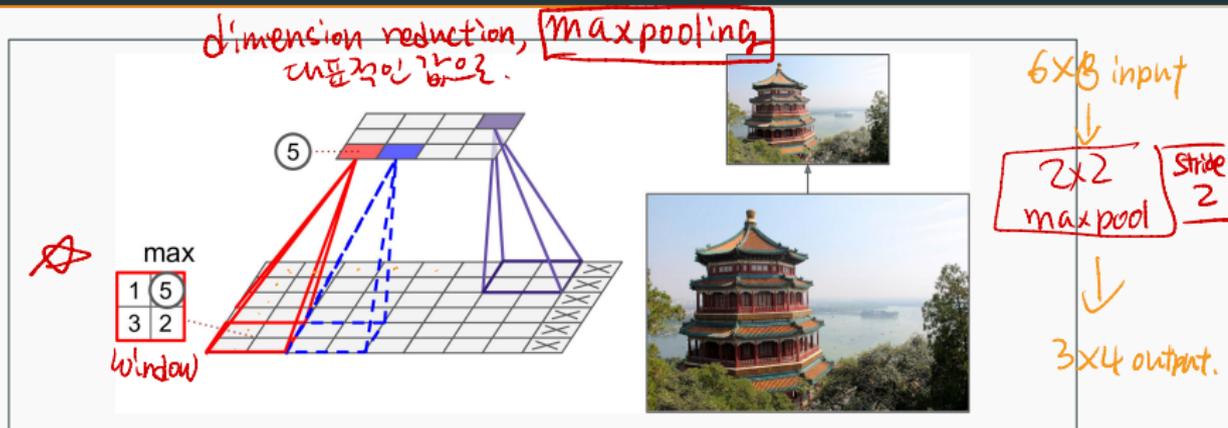


Figure 14-8. Max pooling layer (2 × 2 pooling kernel, stride 2, no padding)

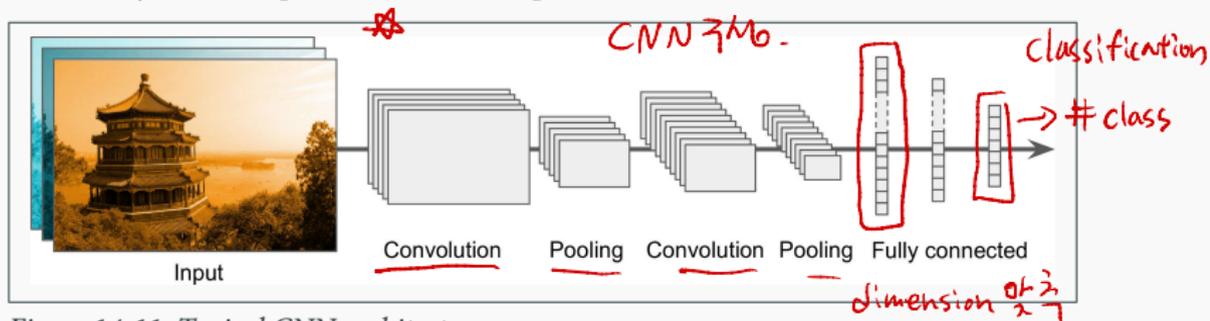


Figure 14-11. Typical CNN architecture

ML → SVM

convex optimization, 'Lagrangian'

'최적화'

objective, cost function

min/max

constraint.

Support Vector Machine (SVM):

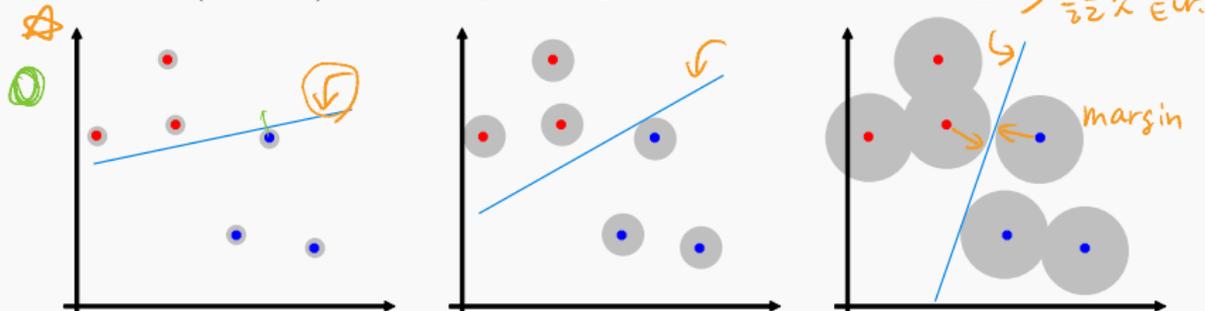
Maximum Margin Classifier

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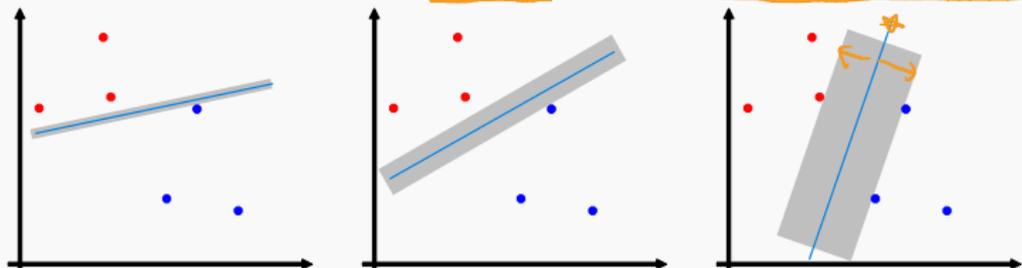
# What is a good decision boundary?

## ■ 데이터 노이즈에 대한 강건성 (Robustness)

- 노이즈(측정 오차)에 대해서 강건한 것이 좋은 모델이다.



## ■ 여유로운 것이 더 강건하다 ⇒ 넓은 통로가 좋다 ⇒ Large Margin Classification



# What is a good decision boundary?

의사 결정은 경계의 데이터(support vectors)에 의해서 결정됨

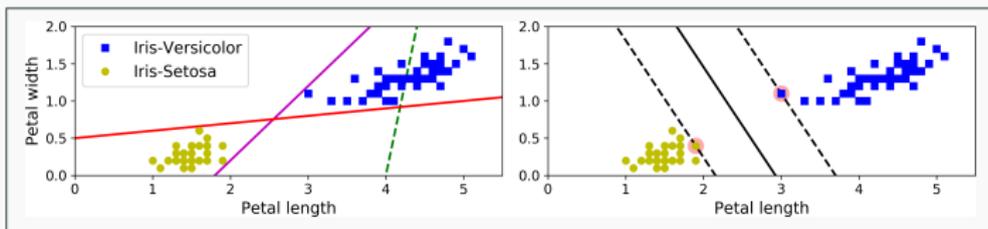


Figure 5-1. Large margin classification

Input feature의 scale에 민감한 support vector machine

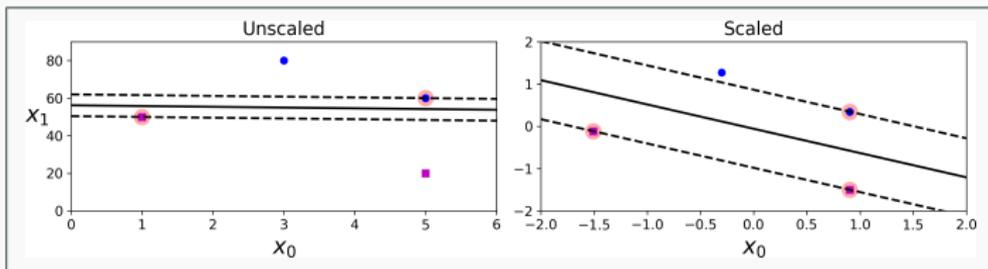


Figure 5-2. Sensitivity to feature scales

# Hard margin vs. soft margin



## Hard margin classification (hard-SVM)

- 모든 데이터들이 margin 밖에 위치하도록 boundary를 설정
- 데이터가 선형적으로 분리 가능(linearly separable)할 때만 적용 가능
- outlier에 매우 민감

## Soft margin classification (soft-SVM)

- margin을 가능한 넓게 하면서도 margin 안쪽으로 들어오는 것을 허용
- hyperparameter  $C$  클수록 좁아짐 (엄격), 작을 수록 넓어짐 (위반 허용)



margin이 좁아질수록  
덜 허용해준다  
= margin이 좁아짐  
오른쪽

margin을 작게 하면  
= margin이 넓어진다.  
왼쪽

# Hard margin vs. soft margin

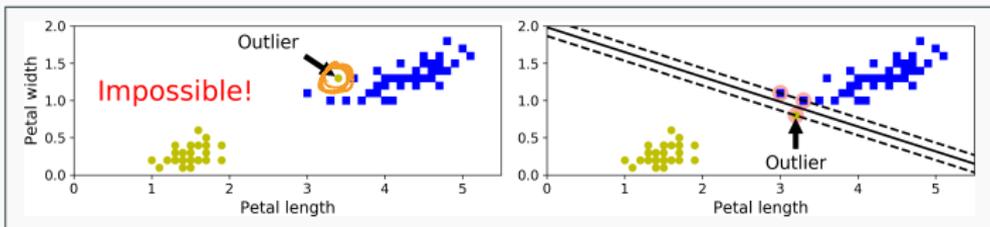


Figure 5-3. Hard margin sensitivity to outliers

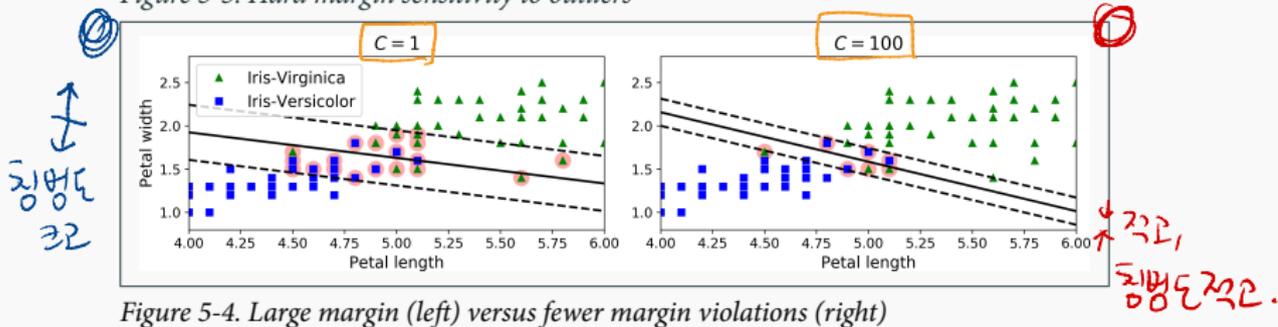


Figure 5-4. Large margin (left) versus fewer margin violations (right)

# A brief history of SVM

- SVM은 1992년 Boser, Guyon and Vapnik에 의해서 소개됨
- Statistical Learning Theory에 이론적 바탕을 둔 알고리즘 (Vapnik Chervonenkis)
- 손글씨 숫자 인식에서 뛰어난 성능을 보이면서 널리 쓰이게 됨
- SVM으로 1.1% Test error rate  $\approx$  신중히 설계된 신경망 (e.g., LeNet 4)과 맞먹음
- 실용적으로 우수한 성능 ← '최적화된 결과'
- bioinformatics, text, image recognition 등을 포함한 많은 성공 사례
- 강력하고 다재 다능한 머신 러닝 모델
- 선형/비선형 분류 뿐 아니라 회귀, outlier detection 도 수행
- 복잡한 소규모/중규모 데이터셋의 분류에 특히 잘 맞음
- 머신 러닝에서 중요한 기법 중 하나인 Kernel 방법을 사용하는 대표적 알고리즘
- 머신 러닝에서 가장 널리 쓰이는 모델이며 머신 러닝을 하며 반드시 알아야 할 기법 중 하나
- Liblinear libsvm: Scikit-Learn 에서 liblinear 및 libsvm 을 사용하여 구현



# Convex Optimization and Duality

---

# Optimization problem in standard form

~~convex~~

$$\left\langle \begin{array}{l} \text{minimize } f_0(x) \end{array} \right. \text{objective function} \quad (32)$$

$$\left\langle \text{constraint, } \begin{array}{l} \text{subject to } f_i(x) \leq 0, \quad i = 1, 2, \dots, m \end{array} \right. \text{inequality} \quad (33)$$

$$\left\langle \begin{array}{l} h_i(x) = 0, \quad i = 1, 2, \dots, p \end{array} \right. \text{equality} \quad (34)$$

- $x \in \mathcal{R}^n$  is the optimization variable
- $f_0 : \mathcal{R}^n \rightarrow \mathcal{R}$  is the objective or cost function
- $f_i : \mathcal{R}^n \rightarrow \mathcal{R}, i = 1, 2, \dots, m$  are the inequality constraint functions
- $h_i : \mathcal{R}^n \rightarrow \mathcal{R}$  are the equality constraint functions

# 6 Convex optimization problem

## Standard form convex optimization problem

$$\left\langle \begin{array}{l} \text{minimize } f_0(x) \end{array} \right. \quad (35)$$

$$\left\langle \begin{array}{l} \text{subject to } f_i(x) \leq 0, \quad i = 1, 2, \dots, m \end{array} \right. \quad \text{inequality} \quad (36)$$

$$\left\langle \begin{array}{l} a_i^T x = b_i, \quad i = 1, 2, \dots, p \end{array} \right. \quad (37)$$

linear / affine

- $f_0, f_1, \dots, f_m$  are convex function.
- equality constraints are affine

→ Global optimum를 구할 수 있다.

Often written as

$$\text{minimize } f_0(x) \quad (38)$$

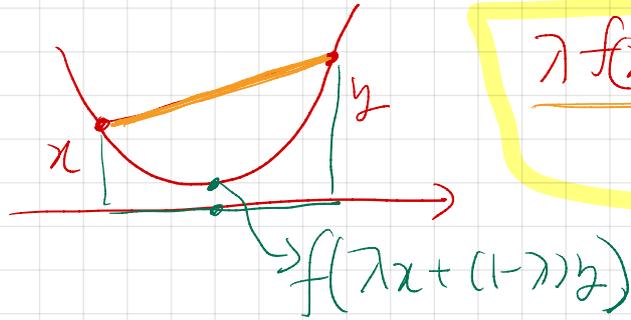
$$\text{subject to } f_i(x) \leq 0, \quad i = 1, 2, \dots, m \quad (39)$$

$$Ax = b \quad (40)$$

Important property: feasible set of a convex optimization problem is convex



Convex function,  $f$ ,

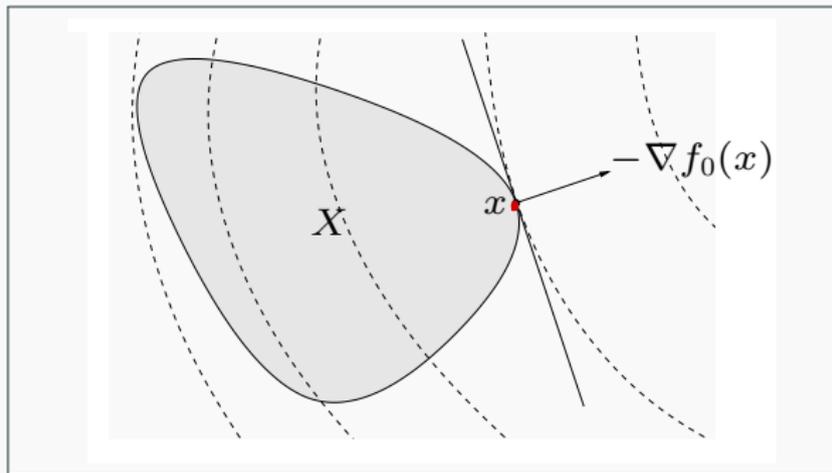


$$\lambda f(x) + (1-\lambda)f(y) \\ \geq f(\lambda x + (1-\lambda)y)$$

## Optimality criterion for differentiable $f_0$

$x$  is optimal if and only if it is feasible and

$$\underline{\nabla f_0(x)^T(y - x) \geq 0} \quad \text{for all feasible } y \quad (41)$$



if nonzero,  $\nabla f_0(x)$  defines a supporting hyperplane to feasible set  $X$  at  $x$

# Lagrangian

standard form problem

primal problem

$$\text{minimize } f_0(x) \quad (42)$$

$$\text{subject to } f_i(x) \leq 0, \quad i = 1, 2, \dots, m \quad (43)$$

$$h_i(x) = 0, \quad i = 1, 2, \dots, p \quad (44)$$

variable  $x \in \mathcal{R}^n$ , domain  $\mathcal{D}$ , optimal value  $p^*$

Lagrangian:  $L : \mathcal{R}^n \times \mathcal{R}^m \times \mathcal{R}^p \rightarrow \mathcal{R}$  with  $\text{dom } L = \mathcal{D} \times \mathcal{R}^m \times \mathcal{R}^p$

$$\underline{L(x, \lambda, \nu)} = \underline{f_0(x)} + \sum_{i=1}^m \lambda_i \underline{f_i(x)} + \sum_{i=1}^p \nu_i \underline{h_i(x)} \quad (45)$$

*Handwritten notes under equation (45):*  
 $\lambda$  and  $\nu$  are circled in orange.  
 $f_0(x)$  is underlined in red.  
 $f_i(x)$  is underlined in orange with "ineq" written below it.  
 $h_i(x)$  is underlined in blue with "equality" written below it.

- weighted sum of objective and constraint functions
- $\lambda_i$  is Lagrange multiplier associated with  $f_i(x) \leq 0$
- $\nu_i$  is Lagrange multiplier associated with  $h_i(x) = 0$

*Handwritten note:*  
 $L$  is the Lagrangian function.

# Lagrange dual function

Lagrange dual function:  $g : \mathcal{R}^m \times \mathcal{R}^p \rightarrow \mathcal{R}$

$$\underline{g(\lambda, \nu)} = \underline{\inf_{x \in \mathcal{D}} L(x, \lambda, \nu)} \quad \underline{\min_{x, \lambda, \nu} \mathcal{L}(x, \lambda, \nu)} \quad (46)$$

$$= \inf_{x \in \mathcal{D}} \left( f_0(x) + \sum_{i=1}^m \lambda_i f_i(x) + \sum_{i=1}^p \nu_i h_i(x) \right) \quad (47)$$

-  $f_i$  convex

$g$  is concave, can be  $-\infty$  for some  $\lambda, \nu$

lower bound property: if  $\lambda \geq 0$ , then  $g(\lambda, \nu) \leq p^*$

proof: if  $\tilde{x}$  is feasible and  $\lambda \geq 0$ , then

$$f_0(\tilde{x}) \geq L(\tilde{x}, \lambda, \nu) \geq \inf_{x \in \mathcal{D}} L(x, \lambda, \nu) = g(\lambda, \nu) \quad (48)$$

minimizing over all feasible  $\tilde{x}$  gives  $p^* \geq g(\lambda, \nu)$

# The dual problem

★ Lagrange dual problem

★ primal problem  $\mathcal{P} \rightarrow g(\lambda, \nu) \rightarrow$  dual problem ★

maximize  $g(\lambda, \nu)$  (49)

subject to  $\lambda \geq 0$  (50)

$f_0, f_i, h_i$

inequality const.

Lagrangian multiplier.

- finds best lower bound on  $p^*$ , obtained from Lagrange dual function
- a convex optimization problem; optimal value denoted  $d^*$
- $\lambda, \nu$  are dual feasible if  $\lambda \geq 0, (\lambda, \nu) \in \text{dom } g$
- often simplified by making implicit constraint  $(\lambda, \nu) \in \text{dom } g$  explicit

# Weak and strong duality

✪ weak duality:  $d^* \leq p^*$

$d^* \geq L$  lower bound.

- always holds (for convex and nonconvex problems)
- can be used to find nontrivial lower bounds for difficult problems

✪ strong duality:  $d^* = p^*$

$d^*$ : dual prob. solution  
 $p^*$ : primal prob. solution

- does not hold in general
- holds for convex problems  $\leftarrow$  SVM
- conditions that guarantee strong duality in convex problems are called constraint qualifications

# Karush-Kuhn-Tucker (KKT) conditions

the following four conditions are called KKT conditions (for a problem with differentiable  $f_i, h_i$ )

1. primal constraints:  $f_i(x) \leq 0, i = 1, \dots, m, h_i(x) = 0, i = 1, \dots, p$
2. dual constraints:  $\lambda \geq 0$
3. complementary slackness:  $\lambda_i f_i(x) = 0, i = 1, \dots, m$
4. gradient of Lagrangian with respect to  $x$  vanishes:

$$\nabla f_0(x) + \sum_{i=1}^m \lambda_i \nabla f_i(x) + \sum_{i=1}^p \nu_i \nabla h_i(x) = 0 \quad (52)$$

if strong duality holds and  $x, \lambda, \nu$  are optimal, then they must satisfy the KKT conditions

준생진    옥승 등  
+ best polonaise

영양    보통 :  
                  준생진 버전

~~보강~~

## ① Support Vector Machine (SVM): Theory

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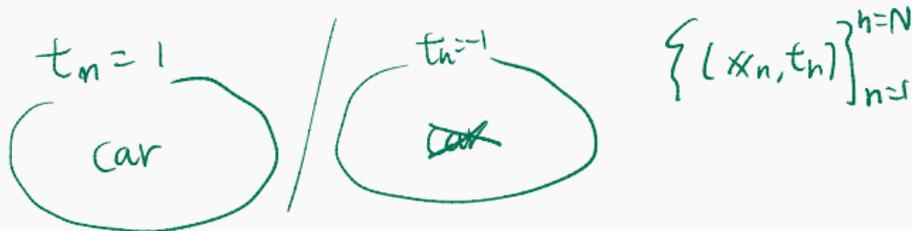
# Maximum margin classifier

We begin our discussion of support vector machines to the two-class classification problem using linear models of the form

$$y(\mathbf{x}) = \mathbf{w}^T \phi(\mathbf{x}) + b \quad \begin{array}{l} \mathbf{w}^T \mathbf{x} \geq 0 \\ \mathbf{w}^T \mathbf{x} < 0 \end{array} \quad \text{판별} \quad (53)$$

where  $\phi(\mathbf{x})$  denotes a fixed feature-space transformation, and we have made the bias parameter  $b$  explicit.

The training data set comprises  $N$  input vectors  $\{\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_N\}$  with corresponding target values  $\{t_1, t_2, \dots, t_N\}$  where  $t_n \in \{-1, 1\}$ , and new data points  $\mathbf{x}$  are classified according to the sign of  $y(\mathbf{x})$



# Maximum margin classifier

→ Convex optimization  $\left\{ \begin{array}{l} \text{objective} \\ \text{constraint} \end{array} \right.$

We shall assume that the training data set is linearly separable in feature space, so that by definition there exists at least one choice of the parameters  $\mathbf{w}$  and  $b$  such that a function satisfies  $y(\mathbf{x}_n) > 0$  for points having  $t_n = +1$  and  $y(\mathbf{x}_n) < 0$  for points having  $t_n = -1$ , so that  $\boxed{t_n y(\mathbf{x}_n) > 0}$  for all training data points.

hard margin,  $\Rightarrow$  완벽히 나누어진다.

$$\underline{t_n = +1}, \quad \underline{w^T x_n > 0}$$

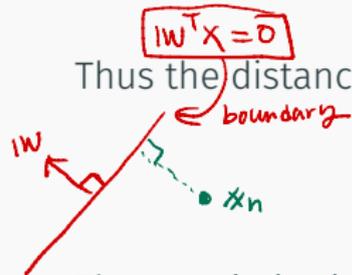
$$\underline{t_n = -1}, \quad \underline{w^T x_n < 0}$$

$\Rightarrow$

$$\left[ \begin{array}{l} y(\mathbf{x}_n) \\ t_n (w^T x_n) > 0 \end{array} \right] \\ \text{constraint}$$

# Maximum margin classifier: optimality criterion

Thus the distance of a point  $\mathbf{x}_n$  to the decision surface is given by



$\mathbf{w}^T \mathbf{x} = 0$  (boundary)

$\mathbf{x} \rightarrow \phi(\mathbf{x})$   $\phi$ : feature  
 $b$ : bias

$$\frac{t_n(\mathbf{w}^T \mathbf{x}_n)}{\|\mathbf{w}\|} = \frac{t_n(\mathbf{w}^T \phi(\mathbf{x}_n) + b)}{\|\mathbf{w}\|} = \text{boundary로부터 } \mathbf{x}_n \text{까지의 거리. (54)}$$

The margin is given by the perpendicular distance to the closest point  $\mathbf{x}_n$  from the data set, and we wish to optimize the parameters  $\mathbf{w}$  and  $b$  in order to maximize this distance. Thus the maximum margin solution is found by solving

$$\arg \max_{\mathbf{w}, b} \left\{ \frac{1}{\|\mathbf{w}\|} \min [t_n(\mathbf{w}^T \phi(\mathbf{x}_n) + b)] \right\} = \frac{\max (\min (\mathbf{x}_n \text{까지의 거리}))}{\text{가장 가까운 data까지의 거리.}} \quad (55)$$

*Handwritten notes:*  $\star$  objective,  $\max$  (above the equation),  $\min$  (circled in the equation)

where we have taken the factor  $1/\|\mathbf{w}\|$  outside the optimization over  $n$  because  $\mathbf{w}$  does not depend on  $n$ .

## Dual problem for convex optimization

$$\left( \begin{array}{l} \max \frac{1}{\|w\|} \min\{t_n(w^T \phi(x_n) + b)\} \\ \text{S.t.} \quad t_n(w^T \phi(x_n) + b) > 0 \end{array} \right) \Rightarrow \begin{array}{l} \text{dual problem} \\ \text{Convex hold} \\ \text{Strong duality} \\ \Downarrow \\ \text{Solution} \end{array}$$

primal problem

Direct solution of this optimization problem would be very complex, so we shall convert it into an equivalent problem that is much easier to solve.

# Lagrangian function with constraint

In order to solve this constrained optimization problem, we introduce Lagrange multipliers  $a_n \geq 0$ , with one multiplier  $a_n$  for each of the constraints, giving the Lagrangian function

$$L(\mathbf{w}, b, \mathbf{a}) = \frac{1}{2} \|\mathbf{w}\|^2 - \sum_{n=1}^N a_n \{t_n(\mathbf{w}^T \phi(\mathbf{x}_n) + b) - 1\} \quad (56)$$

*Solution = model parameter*  
*constraint*  
*Finanz*  
*Lag. Multiplier*

where  $\mathbf{a} = (a_1, \dots, a_N)^T$ . Note the minus sign in front of the Lagrange multiplier term, because we are minimizing with respect to  $\mathbf{w}$  and  $b$ , and maximizing with respect to  $\mathbf{a}$ .

Setting the derivatives of  $L(\mathbf{w}, b, \mathbf{a})$  with respect to  $\mathbf{w}$  and  $b$  equal to zero, we obtain the following two conditions

$$\text{Solution} \Rightarrow \begin{cases} \mathbf{w} = \sum_{n=1}^N a_n t_n \phi(\mathbf{x}_n) \\ 0 = \sum_{n=1}^N a_n t_n \end{cases}$$

$$y(x) = \frac{\sum a_n t_n \phi(\mathbf{x}_n)^T \phi(x)}{\sum a_n t_n} \quad (57)$$

Support vector.  
 여부가 결정.

$$(58)$$

# Lagrangian function with constraint

Eliminating  $\mathbf{w}$  and  $b$  from  $L(\mathbf{w}, b, \mathbf{a})$  using these conditions then gives the *dual representation* of the maximum margin problem in which we maximize

$$\tilde{L}(\mathbf{a}) = \sum_{n=1}^N a_n - \frac{1}{2} \sum_{n=1}^N \sum_{m=1}^N a_n a_m t_n t_m k(\mathbf{x}_n, \mathbf{x}_m) \quad (59)$$

with respect to  $\mathbf{a}$  subject to the constraints

$$a_n \geq 0, \quad n = 1, \dots, N \quad (60)$$

$$\sum_{n=1}^N a_n t_n = 0. \quad (61)$$

Here the kernel function is defined by  $k(\mathbf{x}, \mathbf{x}') = \phi(\mathbf{x})^T \phi(\mathbf{x}')$ .

# Prediction for a new sample: support vector machine

SVM ← (support vector data point.) ← 새로운 데이터 비교할 때 비교 기준을 내려옴.

In order to classify new data points using the trained model, we evaluate the sign of  $y(\mathbf{x})$ . This can be expressed in terms of the parameter  $\{a_n\}$  and the kernel function by substituting for  $\mathbf{w}$  to give

$$y(\mathbf{x}) = \sum_{n=1}^N a_n t_n k(\mathbf{x}, \mathbf{x}_n) + b \quad (62)$$

prediction, classification →  $y(\mathbf{x}) = \sum a_n t_n \mathbf{x}_n^T \mathbf{x} + b$

Support vector (0)

$a_n = 0$ , margin 밖 →  $\mathbf{x}_n$ 은 여극에 영향X

$a_n > 0$ , margin이 걸림 →  $\mathbf{x}_n$ 은 여극에 영향O

# KKT condition: complementary slackness

Convex dual problem. We show that a constrained optimization of this form satisfies the Karush-Kuhn-Tucker (KKT) conditions, which in this case require that the following three properties hold

→ 해가 만족해야 하는 조건 4가지

Dual problem constraint,  $a_n \geq 0$  (63)

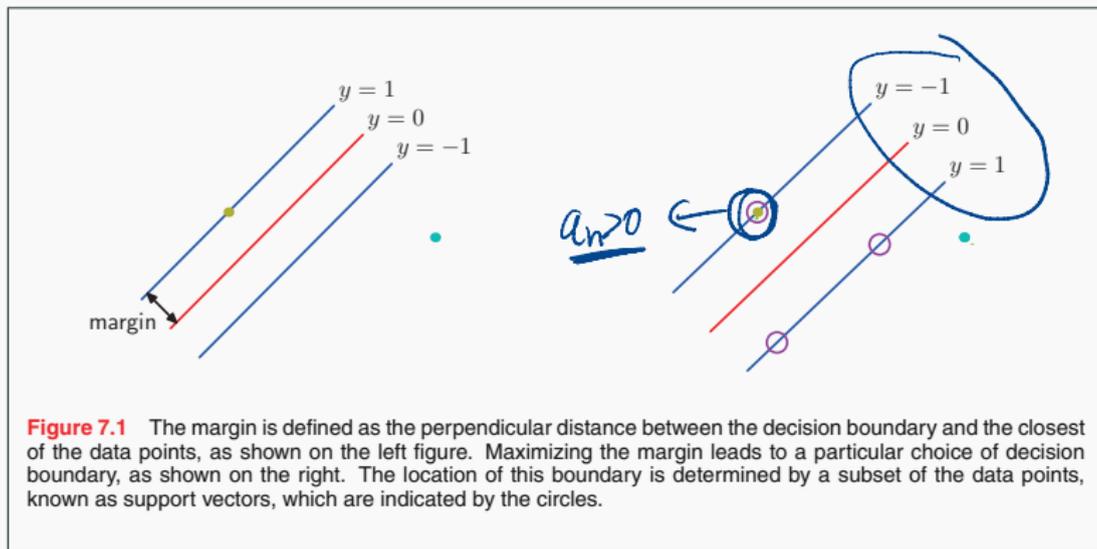
Primal problem constraint,  $t_n(\mathbf{x}_n) - 1 \geq 0$   $t_n y(\mathbf{x}_n) - 1 \geq 0$  (64)

이 둘의 곱은 항상 0  $a_n \{t_n y(\mathbf{x}_n) - 1\} = 0$  Complementary Slackness (65)

Thus for every data point, either  $a_n = 0$  or  $t_n y(\mathbf{x}_n) = 1$ . Any data point for which  $a_n = 0$  will not appear in the sum and hence plays no role in making predictions for new data points. The remaining data points are called *support vectors*, and because they satisfy  $t_n y(\mathbf{x}_n) = 1$ , they correspond to points that lie on the maximum margin hyperplanes in feature space.

$a_n = 0$ ,  $t_n y(\mathbf{x}_n) - 1 > 0$  /  $a_n > 0$ ,  $t_n y(\mathbf{x}_n) - 1 = 0$   
margin이 최적이 아니다 /  $\mathbf{x}_n$ 이 margin이 최적이 된다

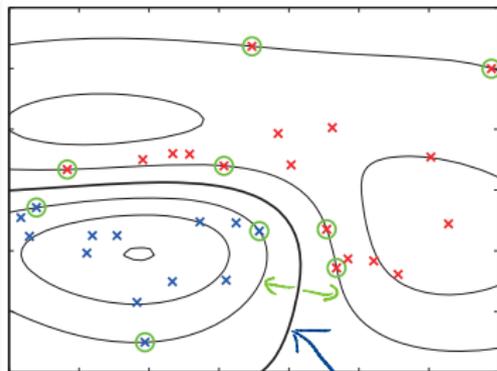
# KKT condition: complementary slackness



# KKT condition: complementary slackness

$\phi(x)$ : feature mapping

**Figure 7.2** Example of synthetic data from two classes in two dimensions showing contours of constant  $y(x)$  obtained from a support vector machine having a Gaussian kernel function. Also shown are the decision boundary, the margin boundaries, and the support vectors.



$0$   
=  
Support  
vector

boundary

# Appendix

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## Reference and further reading

- “Chap 14 | Recognition” of R. Szeliski, Computer Vision: Algorithms and Applications
- “Chap 15 | Learning to Classify”, “Chap 16 | Classifying Images” and “Chap 17 | Detecting Objects in Images” of Forsyth and Ponce, Computer Vision: A Modern Approach
- “Lecture18 | Object Recognition I” and “Lecture19 | Object Recognition II” of Bohyung Han, CSED441: Introduction to Computer Vision, POSTECH (2011)
- “Chap 7 | Sparse Kernel Machines” of C. Bishop, Pattern Recognition and Machine Learning
- “Chap 5 | Support Vector Machines”, “Chap 10 | Introduction to Artificial Neural Network with Keras” and “Chap 14 | Deep Computer Vision Using Convolutional Neural Network” of A. Geron, Hands-On Machine Learning with Scikit-Learn, Keras & TensorFlow
- “Chap 4 | Convex Optimization Problems” and “Chap 5 | Duality” of S. Boyd, Convex Optimization
- “Lecture 6 | Support Vector Machines” and “Lecture 10 | Convolutional Neural Networks” of Kwang Il Kim, Machine Learning (2019)