

Some high school geometry

Given a plane $w_1x_1 + w_2x_2 + b = 0$

* distance from origin $(0, 0)$ to the plane is

$$\frac{w_1 \cdot 0 + w_2 \cdot 0 + b}{\sqrt{w_1^2 + w_2^2}}$$

$$\rightarrow \frac{b}{\sqrt{w_1^2 + w_2^2}} = \frac{b}{\|\vec{w}\|}$$

* distance from arbitrary point (x_1, x_2) to the plane is

$$\sqrt{w_1^2 + w_2^2} = \|\vec{w}\|$$

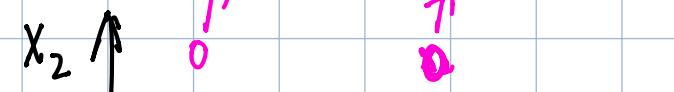
$$\frac{|w_1x_1 + w_2x_2 + b|}{\|\vec{w}\|}$$

* $\vec{w} = (w_1, w_2)$ is the normal vector to the plane

$$\|\vec{w}\| = \sqrt{w_1^2 + w_2^2}$$

Example

plane $3x_1 + 2x_2 - 5 = 0$

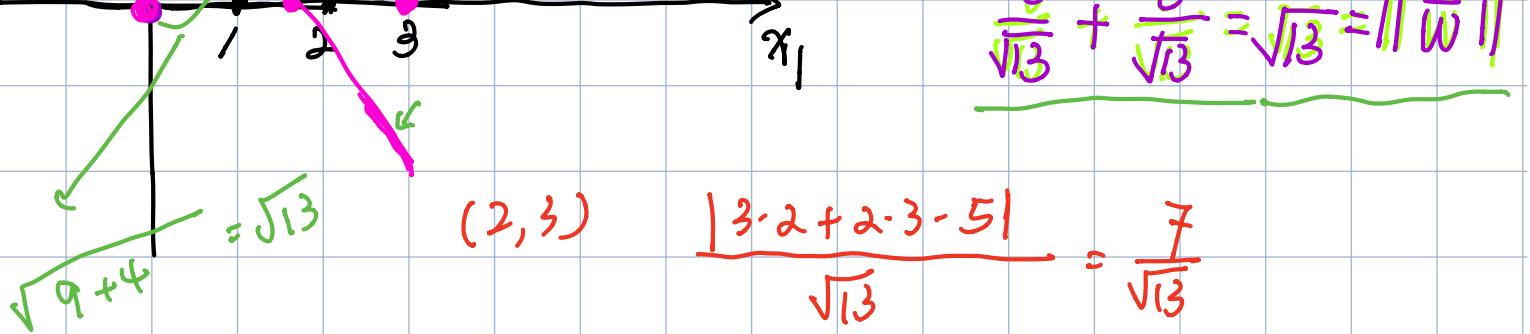


normal vector $\vec{w} = (3, 2)$

$$\|\vec{w}\| = \sqrt{13}$$

$$\frac{|3 \cdot 3 + 2 \cdot 2 - 5|}{\sqrt{13}} = \frac{8}{\sqrt{13}} \quad \checkmark$$

$$\frac{|-5|}{\sqrt{13}} = \frac{5}{\sqrt{13}} \quad \checkmark$$



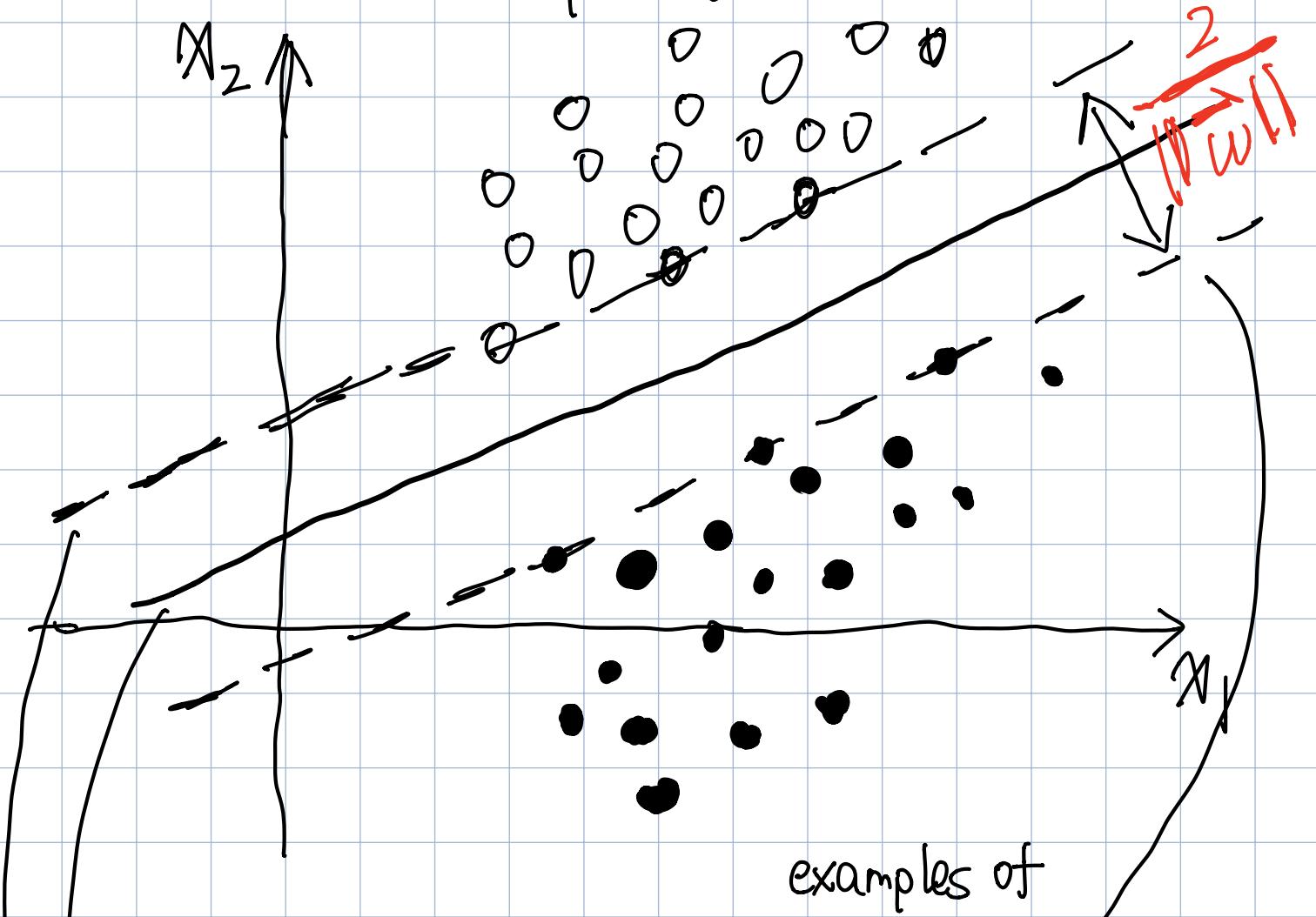
distance between $(2, 3)$ and $(3, 2)$ $\sqrt{1+1} = \sqrt{2}$

distance between $(2, 3)$ and $2x_1 - 3x_2 = 0$ is

$$\frac{|2 \cdot 2 - 3 \cdot 3|}{\sqrt{13}} = \frac{5}{\sqrt{13}}$$

so $\sqrt{2} = \sqrt{\left(\frac{5}{\sqrt{13}}\right)^2 + \left(\frac{1}{\sqrt{13}}\right)^2} = \sqrt{2}$

examples of $y = 1$



examples of

$$\vec{w} \cdot \vec{x} + b = 0$$

$$y = -1$$

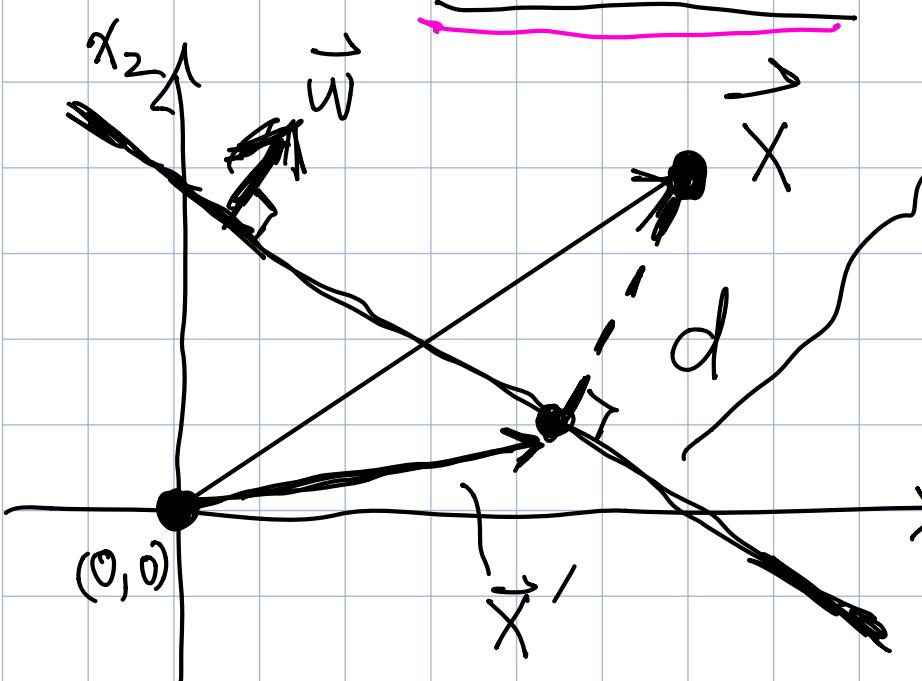
~~totally~~ m examples

$$\vec{w} \cdot \vec{x} + b = 1$$

$$\vec{w} \cdot \vec{x} + b = -1$$

Proof of distance from $\vec{x} = (x_1, x_2)$ to
the plane $\vec{w} \cdot \vec{x} + b = 0$

$$d = \frac{\vec{w} \cdot \vec{x} + b}{\|\vec{w}\|}$$



$$\vec{w} \cdot \vec{x} + b = 0$$

$$\vec{x} = \vec{x}' + \vec{d}$$

$$\vec{d} = \frac{\vec{w}}{\|\vec{w}\|} d$$

$$\vec{w} \cdot (\vec{x}') + b = 0$$

$$\vec{w} \cdot (\vec{x} - \vec{d}) + b = 0$$

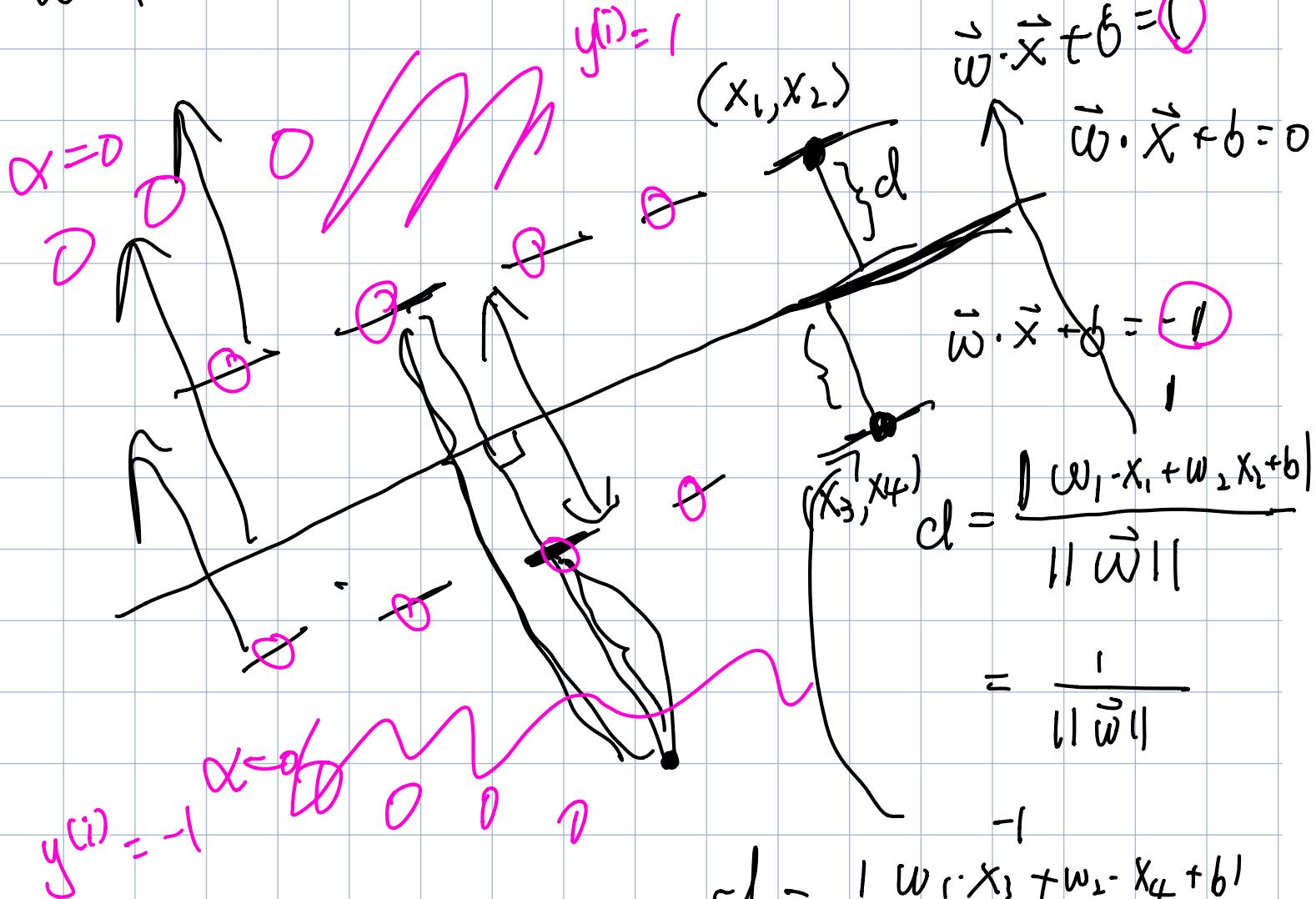
$$\vec{w} \cdot \vec{d} + b = 0$$

$$\vec{w} \cdot \vec{x} - \frac{\vec{w} \cdot \vec{w}}{\|\vec{w}\|} = \frac{\vec{w} \cdot \vec{x}}{\|\vec{w}\|}$$

$$d = \frac{\vec{w} \cdot \vec{x} + b}{\|\vec{w}\|}$$

$\frac{\|\vec{w}\|^2}{\|\vec{w}\|} = \|\vec{w}\|$

$$\vec{w} \cdot \vec{x} - \|\vec{w}\|d + b = 0$$



$$\frac{|y_i (\vec{w} \cdot \vec{x}_i + b)|}{\|\vec{w}\|} \geq M$$

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

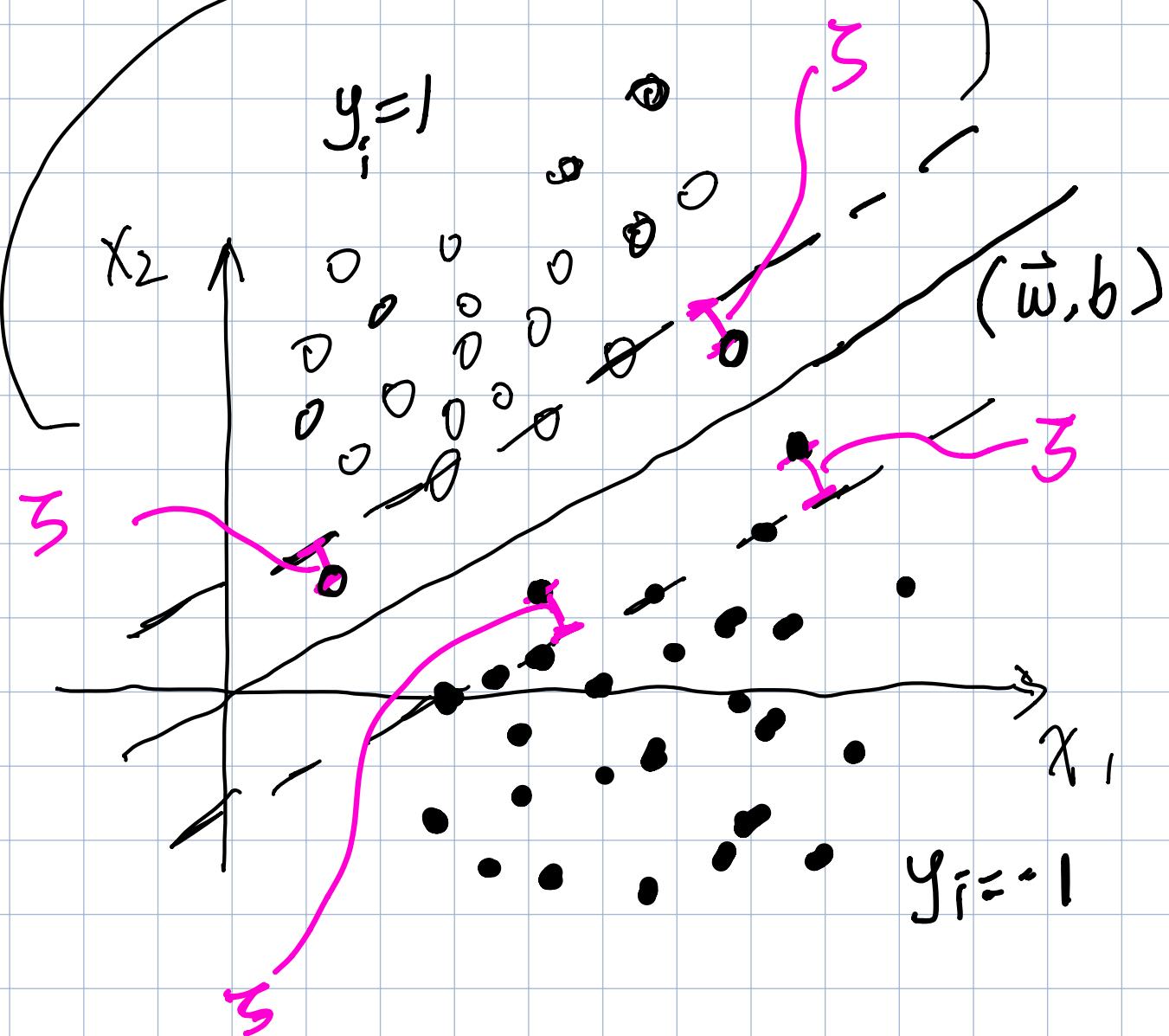
$$\frac{1}{\|\vec{w}\|}$$

$$y_i = 1 \quad \vec{w} \cdot \vec{x}_i + b \geq 1$$

$$|y_i(\vec{w} \cdot \vec{x}_i + b)| \geq 1$$

$y_i = -1 \quad \vec{w} \cdot \vec{x}_i + b \leq -1$

$i = 1, 2, \dots, m$



$$J(\theta) = -\frac{1}{M} \sum_{i=1}^M \underbrace{[y^{(i)} \log h_\theta(x^{(i)}) + (1-y^{(i)}) \log (1-h_\theta(x^{(i)}))]}_{}$$

$$J(\theta) = \frac{1}{M} \sum_{i=1}^M \max(0, 1 - y_i (\vec{\theta} \cdot \vec{x}_i + \theta_0))$$

Hinge function

$$y_i = 1 \quad \begin{cases} \vec{\theta} \cdot \vec{x}_i + b > 1 \\ \vec{\theta} \cdot \vec{x}_i + \theta_0 \leq 1 \end{cases}$$

$$J(\theta) = 0$$

$$J(\theta) = 1 - (\vec{\theta} \cdot \vec{x}_i + \theta_0)$$

remember in logistic regression

$$J(\theta) = -\log \frac{1}{1 + e^{-\theta \cdot x}}$$

$$\frac{1}{1 + e^{-\theta \cdot x}} \ln \frac{1}{1 + e^{-\theta \cdot x}}$$

$$z = \theta \cdot x = \vec{\theta} \cdot \vec{x} + \theta_0$$

$$y_i = 1$$

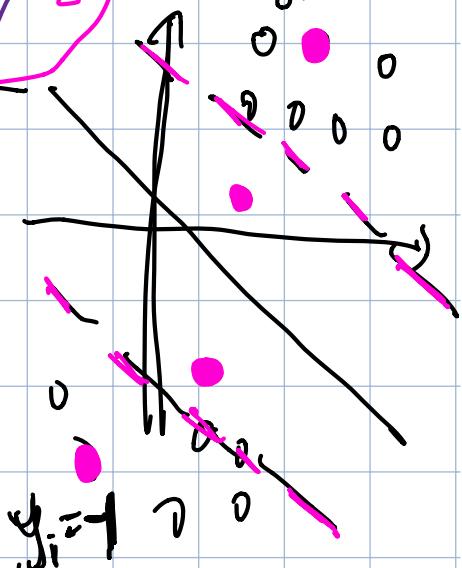
$$y_i = 0$$

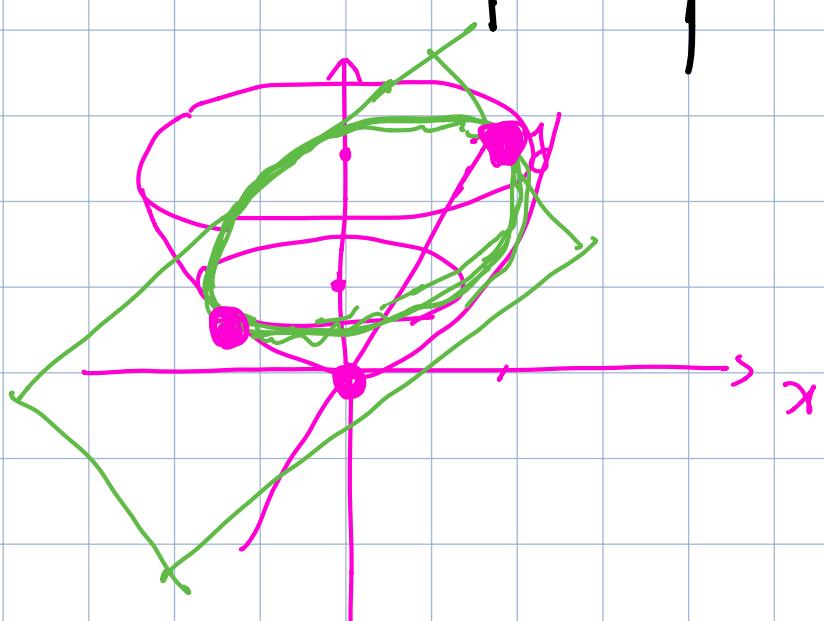
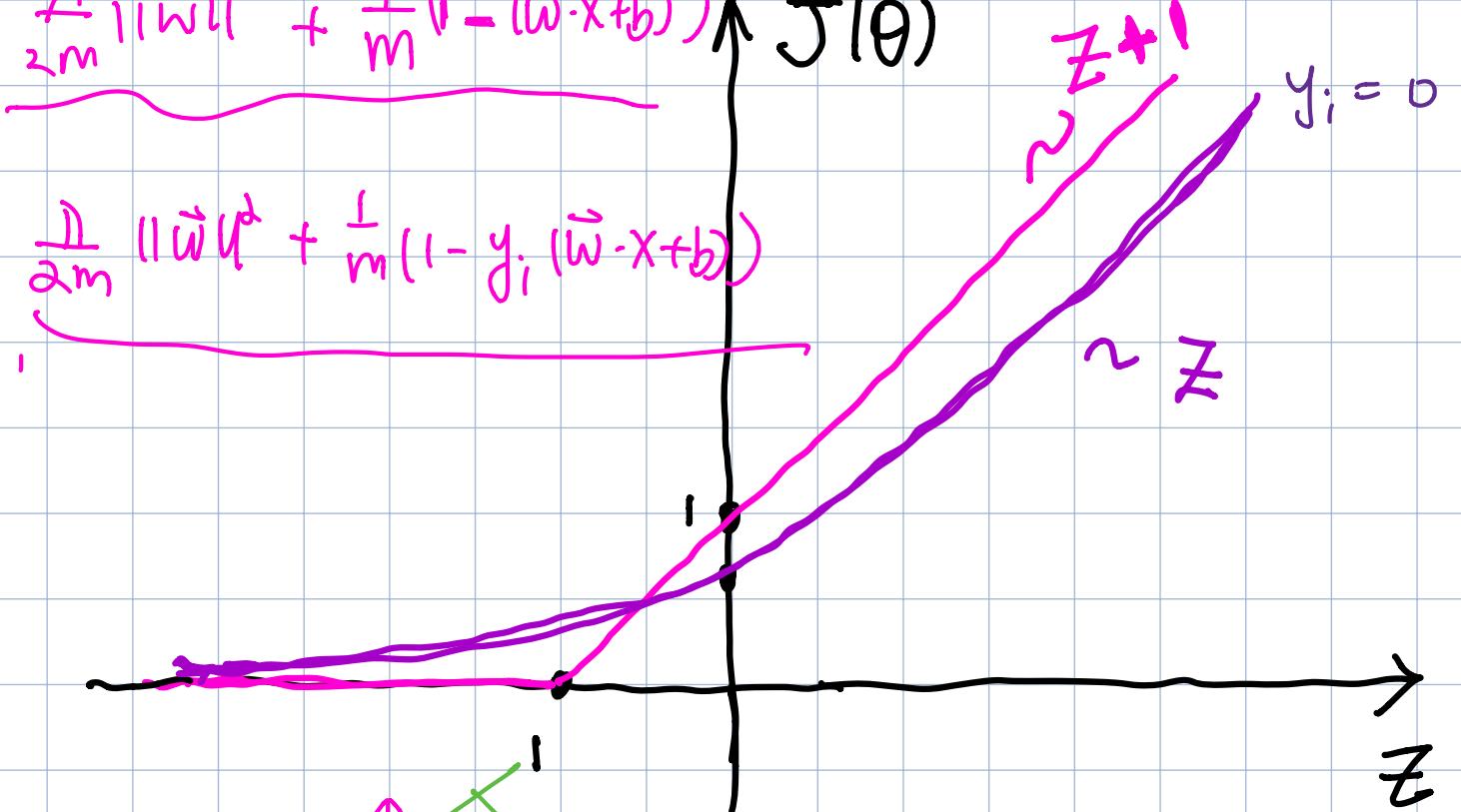
$$\approx z$$

$$\ln \lambda$$

$$1$$

$$y_i = -1$$





$$x^2 + y^2 = z$$

$$\begin{cases} x, y, z \end{cases}$$

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$$f = x^2 + y^2 -$$

$$\alpha(x+y-1)$$

$$\nabla f = 0$$

$$\left\{ \begin{array}{l} \frac{\partial f}{\partial x} = 0 \\ \frac{\partial f}{\partial y} = 0 \end{array} \right.$$

$$2x - \alpha = 0, \quad x = \frac{\alpha}{2} = \frac{1}{2}$$

$$2y - \alpha = 0, \quad y = \frac{\alpha}{2} = \frac{1}{2}$$

$$\frac{\partial \mathcal{L}}{\partial \alpha} = 0 \quad x + y - 1 = 0 ,$$

$$\sum \alpha_i + \alpha_j - 1 = 0 , \underline{\alpha_i = 1}$$

Karush-Kuhn-Tucker Conditions

$$\mathcal{L}(\vec{w}, b, \alpha) = \frac{1}{2} \|\vec{w}\|^2 - \sum_{i=1}^m \alpha_i [y_i (\vec{w}_i \cdot \vec{x}_i + b) - 1]$$

$$\nabla_{\vec{w}} \mathcal{L} = \vec{w} - \sum_{i=1}^m \alpha_i y_i \vec{x}_i = 0$$

$$\frac{\partial \mathcal{L}}{\partial b} = \sum_{i=1}^m \alpha_i y_i = 0$$

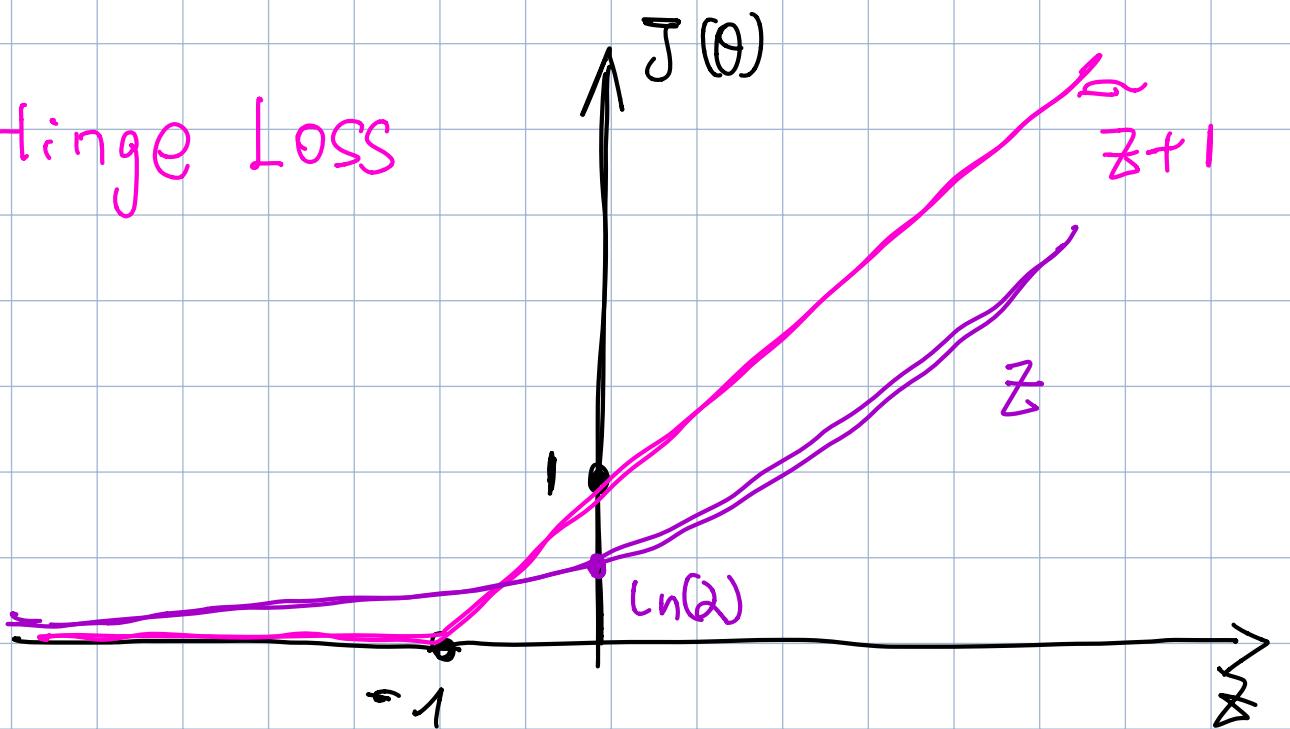
$$\mathcal{L}_{\alpha}(\alpha, \vec{x}_i, y_i) = \frac{1}{2} \left(\sum_{i=1}^m \alpha_i y_i \vec{x}_i \right) \left(\sum_{j=1}^m \alpha_j y_j \vec{x}_j \right)$$

$$= \sum_{i=1}^m \alpha_i y_i \left(\sum_{j=1}^m \alpha_j y_j \vec{x}_j \right) \vec{x}_i - b \sum_{i=1}^m \alpha_i y_i$$

$$+ \sum_{i=1}^m \alpha_i$$

$$\mathcal{L}_{\alpha} = \sum_{i=1}^m \alpha_i - \frac{1}{2} \sum_{i=1}^m \sum_{j=1}^m \alpha_i \alpha_j y_i y_j \vec{x}_i \cdot \vec{x}_j$$

Hinge Loss



SVM

$$y^{(i)} = -1 \quad m = 1$$

$$J(\theta) = \max(0, 1 + (\vec{\theta} \cdot \vec{x}_i + \theta_0))$$

$$\text{if } \vec{\theta} \cdot \vec{x}_i + \theta_0 < -1$$

$$J(\theta) = 0$$

$$\text{if } \vec{\theta} \cdot \vec{x}_i + \theta_0 > -1$$

$$J(\theta) = \vec{\theta} \cdot \vec{x}_i + \theta_0 + 1$$

$$= Z + 1$$

$$\text{logistic} \quad y^{(i)} = 0 \quad m = 1$$

$$J(\theta) = -\log(1 - h_\theta(x^{(i)}))$$

$$-\log \left(1 - \frac{1}{1 + e^{-\theta x}} \right)$$

$$= -\log \left(1 - \frac{1}{1 + e^{-z}} \right)$$

$$z \rightarrow -\infty$$

$$\log(1) \rightarrow 0$$

$$z = 0$$

$$-\log(\frac{t}{z}) = \log(z)$$

$$z \rightarrow \infty$$

$$-\log\left(\frac{e^z}{1 + e^{-z}}\right)$$

$$= -\log(e^{-z}) = z$$