

Support Vector Machines

This notebook contains all the sample code and solutions to the exercises in chapter 5.



Setup

This project requires Python 3.7 or above:

```
In [ ]: import sys

assert sys.version_info >= (3, 7)
```

It also requires Scikit-Learn \geq 1.0.1:

```
In [ ]: from packaging import version
import sklearn

assert version.parse(sklearn.__version__) >= version.parse("1.0.1")
```

As we did in previous chapters, let's define the default font sizes to make the figures prettier:

```
In [ ]: import matplotlib.pyplot as plt

plt.rc('font', size=14)
plt.rc('axes', labelsz=14, titlesz=14)
plt.rc('legend', fontsize=14)
plt.rc('xtick', labelsz=10)
plt.rc('ytick', labelsz=10)
```

And let's create the `images/svm` folder (if it doesn't already exist), and define the `save_fig()` function which is used through this notebook to save the figures in high-res for the book:

```
In [ ]: from pathlib import Path

IMAGES_PATH = Path() / "images" / "svm"
IMAGES_PATH.mkdir(parents=True, exist_ok=True)

def save_fig(fig_id, tight_layout=True, fig_extension="png", resolution=300):
    path = IMAGES_PATH / f"{fig_id}.{fig_extension}"
    if tight_layout:
        plt.tight_layout()
    plt.savefig(path, format=fig_extension, dpi=resolution)
```

Linear SVM Classification

The book starts with a few figures, before the first code example, so the next three cells generate and save these figures. You can skip them if you want.

```
In [ ]: # extra code – this cell generates and saves Figure 5–1
```

```
import matplotlib.pyplot as plt
import numpy as np
from sklearn.svm import SVC
from sklearn import datasets

iris = datasets.load_iris(as_frame=True)
X = iris.data[["petal length (cm)", "petal width (cm)"].values
y = iris.target

setosa_or_versicolor = (y == 0) | (y == 1)
X = X[setosa_or_versicolor]
y = y[setosa_or_versicolor]

# SVM Classifier model
svm_clf = SVC(kernel="linear", C=float("inf"))
svm_clf.fit(X, y)

# Bad models
x0 = np.linspace(0, 5.5, 200)
pred_1 = 5 * x0 - 20
pred_2 = x0 - 1.8
pred_3 = 0.1 * x0 + 0.5

def plot_svc_decision_boundary(svm_clf, xmin, xmax):
    w = svm_clf.coef_[0]
    b = svm_clf.intercept_[0]

    # At the decision boundary,  $w_0x_0 + w_1x_1 + b = 0$ 
    # =>  $x_1 = -w_0/w_1 * x_0 - b/w_1$ 
    x0 = np.linspace(xmin, xmax, 200)
    decision_boundary = -w[0] / w[1] * x0 - b / w[1]

    margin = 1/w[1]
    gutter_up = decision_boundary + margin
    gutter_down = decision_boundary - margin
    svs = svm_clf.support_vectors_

    plt.plot(x0, decision_boundary, "k-", linewidth=2, zorder=-2)
    plt.plot(x0, gutter_up, "k--", linewidth=2, zorder=-2)
    plt.plot(x0, gutter_down, "k--", linewidth=2, zorder=-2)
    plt.scatter(svs[:, 0], svs[:, 1], s=180, facecolors='#AAA',
                zorder=-1)

fig, axes = plt.subplots(ncols=2, figsize=(10, 2.7), sharey=True)

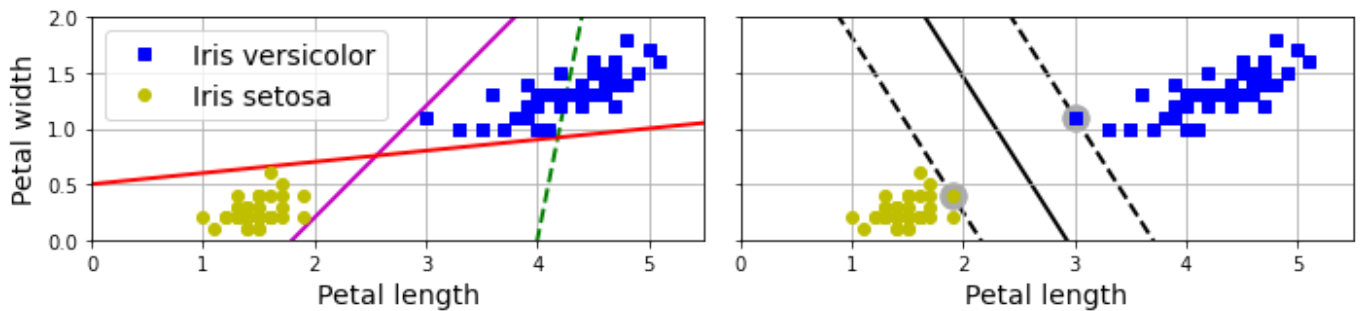
plt.sca(axes[0])
plt.plot(x0, pred_1, "g--", linewidth=2)
plt.plot(x0, pred_2, "m-", linewidth=2)
plt.plot(x0, pred_3, "r-", linewidth=2)
plt.plot(X[:, 0][y==1], X[:, 1][y==1], "bs", label="Iris versicolor")
plt.plot(X[:, 0][y==0], X[:, 1][y==0], "yo", label="Iris setosa")
plt.xlabel("Petal length")
plt.ylabel("Petal width")
plt.legend(loc="upper left")
plt.axis([0, 5.5, 0, 2])
plt.gca().set_aspect("equal")
plt.grid()
```

```

plt.sca(axes[1])
plot_svc_decision_boundary(svm_clf, 0, 5.5)
plt.plot(X[:, 0][y==1], X[:, 1][y==1], "bs")
plt.plot(X[:, 0][y==0], X[:, 1][y==0], "yo")
plt.xlabel("Petal length")
plt.axis([0, 5.5, 0, 2])
plt.gca().set_aspect("equal")
plt.grid()

save_fig("large_margin_classification_plot")
plt.show()

```



In []: *# extra code – this cell generates and saves Figure 5–2*

```

from sklearn.preprocessing import StandardScaler

Xs = np.array([[1, 50], [5, 20], [3, 80], [5, 60]]).astype(np.float64)
ys = np.array([0, 0, 1, 1])
svm_clf = SVC(kernel="linear", C=100).fit(Xs, ys)

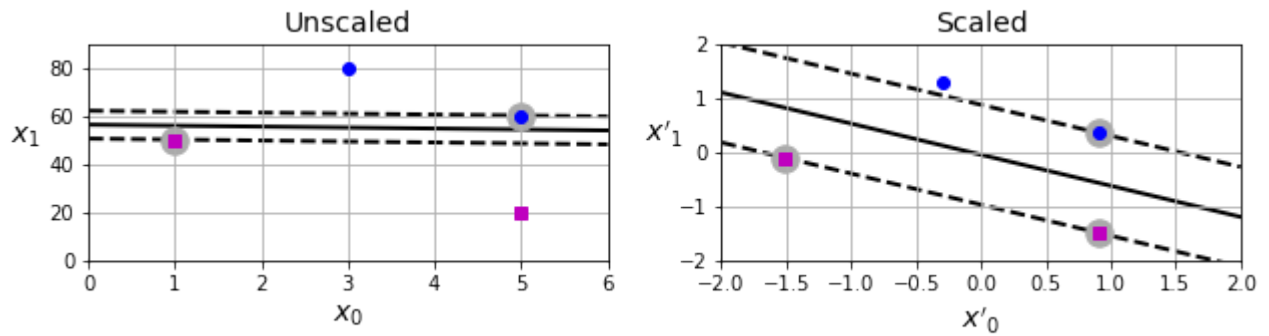
scaler = StandardScaler()
X_scaled = scaler.fit_transform(Xs)
svm_clf_scaled = SVC(kernel="linear", C=100).fit(X_scaled, ys)

plt.figure(figsize=(9, 2.7))
plt.subplot(121)
plt.plot(Xs[:, 0][ys==1], Xs[:, 1][ys==1], "bo")
plt.plot(Xs[:, 0][ys==0], Xs[:, 1][ys==0], "ms")
plot_svc_decision_boundary(svm_clf, 0, 6)
plt.xlabel("$x_0$")
plt.ylabel("$x_1$ ", rotation=0)
plt.title("Unscaled")
plt.axis([0, 6, 0, 90])
plt.grid()

plt.subplot(122)
plt.plot(X_scaled[:, 0][ys==1], X_scaled[:, 1][ys==1], "bo")
plt.plot(X_scaled[:, 0][ys==0], X_scaled[:, 1][ys==0], "ms")
plot_svc_decision_boundary(svm_clf_scaled, -2, 2)
plt.xlabel("$x'_0$")
plt.ylabel("$x'_1$ ", rotation=0)
plt.title("Scaled")
plt.axis([-2, 2, -2, 2])
plt.grid()

save_fig("sensitivity_to_feature_scales_plot")
plt.show()

```



Soft Margin Classification

In []: *# extra code – this cell generates and saves Figure 5–3*

```

X_outliers = np.array([[3.4, 1.3], [3.2, 0.8]])
y_outliers = np.array([0, 0])
Xo1 = np.concatenate([X, X_outliers[:,0]], axis=0)
yo1 = np.concatenate([y, y_outliers[:,0]], axis=0)
Xo2 = np.concatenate([X, X_outliers[:,1]], axis=0)
yo2 = np.concatenate([y, y_outliers[:,1]], axis=0)

svm_clf2 = SVC(kernel="linear", C=10**9)
svm_clf2.fit(Xo2, yo2)

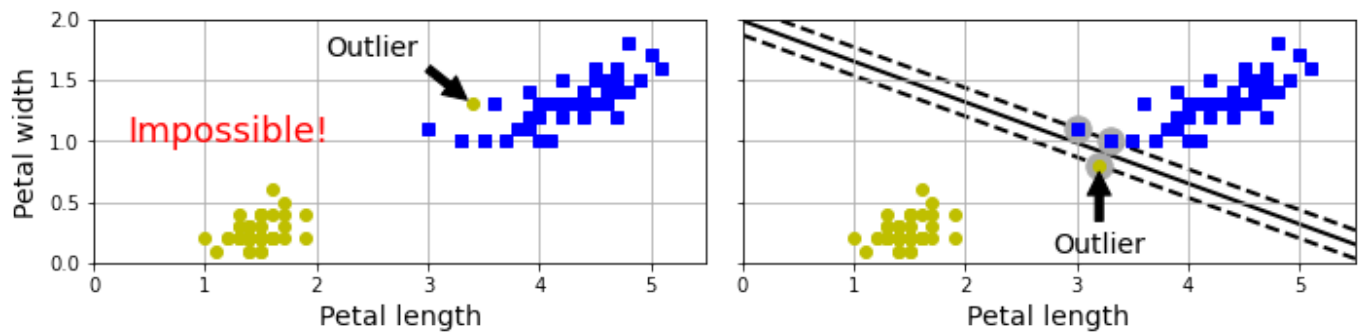
fig, axes = plt.subplots(ncols=2, figsize=(10, 2.7), sharey=True)

plt.sca(axes[0])
plt.plot(Xo1[:, 0][yo1==1], Xo1[:, 1][yo1==1], "bs")
plt.plot(Xo1[:, 0][yo1==0], Xo1[:, 1][yo1==0], "yo")
plt.text(0.3, 1.0, "Impossible!", color="red", fontsize=18)
plt.xlabel("Petal length")
plt.ylabel("Petal width")
plt.annotate(
    "Outlier",
    xy=(X_outliers[0][0], X_outliers[0][1]),
    xytext=(2.5, 1.7),
    ha="center",
    arrowprops=dict(facecolor='black', shrink=0.1),
)
plt.axis([0, 5.5, 0, 2])
plt.grid()

plt.sca(axes[1])
plt.plot(Xo2[:, 0][yo2==1], Xo2[:, 1][yo2==1], "bs")
plt.plot(Xo2[:, 0][yo2==0], Xo2[:, 1][yo2==0], "yo")
plot_svc_decision_boundary(svm_clf2, 0, 5.5)
plt.xlabel("Petal length")
plt.annotate(
    "Outlier",
    xy=(X_outliers[1][0], X_outliers[1][1]),
    xytext=(3.2, 0.08),
    ha="center",
    arrowprops=dict(facecolor='black', shrink=0.1),
)
plt.axis([0, 5.5, 0, 2])
plt.grid()

```

```
save_fig("sensitivity_to_outliers_plot")
plt.show()
```



```
In [ ]: import numpy as np
        from sklearn.t import load_iris
        from sklearn.pipeline import make_pipeline
        from sklearn.preprocessing import StandardScaler
        from sklearn.svm import LinearSVC

        iris = load_iris(as_frame=True)
        X = iris.data[["petal length (cm)", "petal width (cm)"].values
        y = (iris.target == 2) # Iris virginica

        svm_clf = make_pipeline(StandardScaler(),
                                LinearSVC(C=1, random_state=42))
        svm_clf.fit(X, y)
```

```
Out[ ]: Pipeline(steps=[('standardscaler', StandardScaler()),
                        ('linearsvc', LinearSVC(C=1, random_state=42))])
```

```
In [ ]: X_new = [[5.5, 1.7], [5.0, 1.5]]
        svm_clf.predict(X_new)
```

```
Out[ ]: array([ True, False])
```

```
In [ ]: svm_clf.decision_function(X_new)
```

```
Out[ ]: array([ 0.66163411, -0.22036063])
```

```
In [ ]: # extra code – this cell generates and saves Figure 5–4

        scaler = StandardScaler()
        svm_clf1 = LinearSVC(C=1, max_iter=10_000, random_state=42)
        svm_clf2 = LinearSVC(C=100, max_iter=10_000, random_state=42)

        scaled_svm_clf1 = make_pipeline(scaler, svm_clf1)
        scaled_svm_clf2 = make_pipeline(scaler, svm_clf2)

        scaled_svm_clf1.fit(X, y)
        scaled_svm_clf2.fit(X, y)

        # Convert to unscaled parameters
        b1 = svm_clf1.decision_function([-scaler.mean_ / scaler.scale_])
        b2 = svm_clf2.decision_function([-scaler.mean_ / scaler.scale_])
        w1 = svm_clf1.coef_[0] / scaler.scale_
        w2 = svm_clf2.coef_[0] / scaler.scale_
        svm_clf1.intercept_ = np.array([b1])
        svm_clf2.intercept_ = np.array([b2])
```

```

svm_clf1.coef_ = np.array([w1])
svm_clf2.coef_ = np.array([w2])

# Find support vectors (LinearSVC does not do this automatically)
t = y * 2 - 1
support_vectors_idx1 = (t * (X.dot(w1) + b1) < 1).ravel()
support_vectors_idx2 = (t * (X.dot(w2) + b2) < 1).ravel()
svm_clf1.support_vectors_ = X[support_vectors_idx1]
svm_clf2.support_vectors_ = X[support_vectors_idx2]

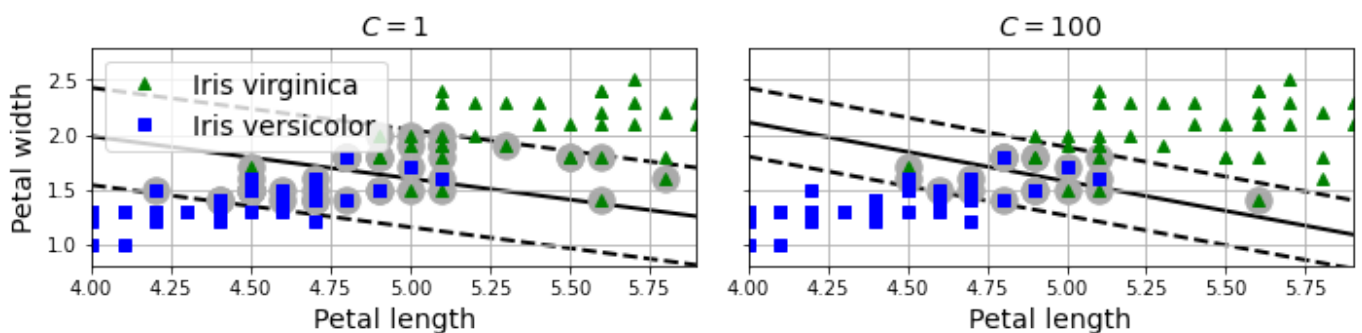
fig, axes = plt.subplots(ncols=2, figsize=(10, 2.7), sharey=True)

plt.sca(axes[0])
plt.plot(X[:, 0][y==1], X[:, 1][y==1], "g^", label="Iris virginica")
plt.plot(X[:, 0][y==0], X[:, 1][y==0], "bs", label="Iris versicolor")
plot_svc_decision_boundary(svm_clf1, 4, 5.9)
plt.xlabel("Petal length")
plt.ylabel("Petal width")
plt.legend(loc="upper left")
plt.title(f"$C = {svm_clf1.C}$")
plt.axis([4, 5.9, 0.8, 2.8])
plt.grid()

plt.sca(axes[1])
plt.plot(X[:, 0][y==1], X[:, 1][y==1], "g^")
plt.plot(X[:, 0][y==0], X[:, 1][y==0], "bs")
plot_svc_decision_boundary(svm_clf2, 4, 5.99)
plt.xlabel("Petal length")
plt.title(f"$C = {svm_clf2.C}$")
plt.axis([4, 5.9, 0.8, 2.8])
plt.grid()

save_fig("regularization_plot")
plt.show()

```



Nonlinear SVM Classification

In []: *# extra code – this cell generates and saves Figure 5–5*

```

X1D = np.linspace(-4, 4, 9).reshape(-1, 1)
X2D = np.c_[X1D, X1D**2]
y = np.array([0, 0, 1, 1, 1, 1, 1, 0, 0])

plt.figure(figsize=(10, 3))

plt.subplot(121)
plt.grid(True)

```

```

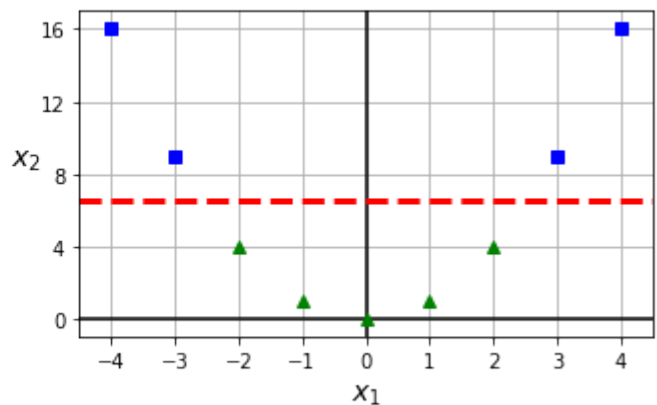
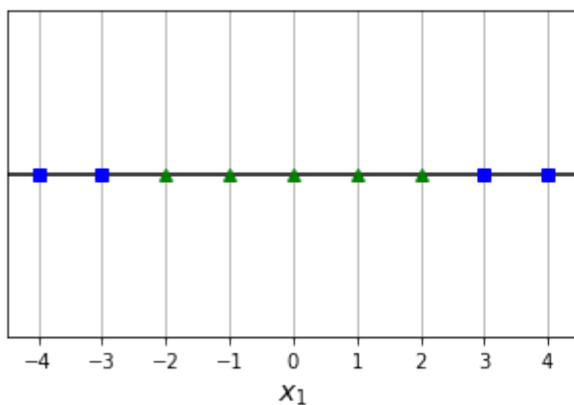
plt.axhline(y=0, color='k')
plt.plot(X1D[:, 0][y==0], np.zeros(4), "bs")
plt.plot(X1D[:, 0][y==1], np.zeros(5), "g^")
plt.gca().get_yaxis().set_ticks([])
plt.xlabel("$x_1$")
plt.axis([-4.5, 4.5, -0.2, 0.2])

plt.subplot(122)
plt.grid(True)
plt.axhline(y=0, color='k')
plt.axvline(x=0, color='k')
plt.plot(X2D[:, 0][y==0], X2D[:, 1][y==0], "bs")
plt.plot(X2D[:, 0][y==1], X2D[:, 1][y==1], "g^")
plt.xlabel("$x_1$")
plt.ylabel("$x_2$ ", rotation=0)
plt.gca().get_yaxis().set_ticks([0, 4, 8, 12, 16])
plt.plot([-4.5, 4.5], [6.5, 6.5], "r--", linewidth=3)
plt.axis([-4.5, 4.5, -1, 17])

plt.subplots_adjust(right=1)

save_fig("higher_dimensions_plot", tight_layout=False)
plt.show()

```



```

In [ ]: from sklearn.datasets import make_moons
from sklearn.preprocessing import PolynomialFeatures

X, y = make_moons(n_samples=100, noise=0.15, random_state=42)

polynomial_svm_clf = make_pipeline(
    PolynomialFeatures(degree=3),
    StandardScaler(),
    LinearSVC(C=10, max_iter=10_000, random_state=42)
)
polynomial_svm_clf.fit(X, y)

```

```

Out[ ]: Pipeline(steps=[('polynomialfeatures', PolynomialFeatures(degree=3)),
                        ('standardscaler', StandardScaler()),
                        ('linearsvc',
                         LinearSVC(C=10, max_iter=10000, random_state=42))])

```

```

In [ ]: # extra code – this cell generates and saves Figure 5–6

def plot_dataset(X, y, axes):
    plt.plot(X[:, 0][y==0], X[:, 1][y==0], "bs")
    plt.plot(X[:, 0][y==1], X[:, 1][y==1], "g^")
    plt.axis(axes)

```

```

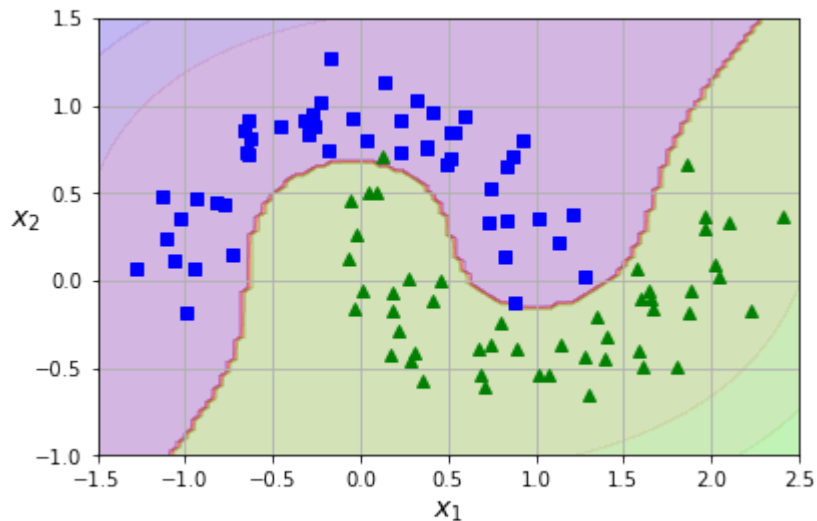
plt.grid(True)
plt.xlabel("$x_1$")
plt.ylabel("$x_2$", rotation=0)

def plot_predictions(clf, axes):
    x0s = np.linspace(axes[0], axes[1], 100)
    x1s = np.linspace(axes[2], axes[3], 100)
    x0, x1 = np.meshgrid(x0s, x1s)
    X = np.c_[x0.ravel(), x1.ravel()]
    y_pred = clf.predict(X).reshape(x0.shape)
    y_decision = clf.decision_function(X).reshape(x0.shape)
    plt.contourf(x0, x1, y_pred, cmap=plt.cm.brg, alpha=0.2)
    plt.contourf(x0, x1, y_decision, cmap=plt.cm.brg, alpha=0.1)

plot_predictions(polynomial_svm_clf, [-1.5, 2.5, -1, 1.5])
plot_dataset(X, y, [-1.5, 2.5, -1, 1.5])

save_fig("moons_polynomial_svc_plot")
plt.show()

```



Polynomial Kernel

```

In [ ]: from sklearn.svm import SVC

poly_kernel_svm_clf = make_pipeline(StandardScaler(),
                                   SVC(kernel="poly", degree=3, coef0=1, C=5))
poly_kernel_svm_clf.fit(X, y)

```

```

Out[ ]: Pipeline(steps=[('standardscaler', StandardScaler()),
                       ('svc', SVC(C=5, coef0=1, kernel='poly'))])

```

```

In [ ]: # extra code – this cell generates and saves Figure 5–7

poly100_kernel_svm_clf = make_pipeline(
    StandardScaler(),
    SVC(kernel="poly", degree=10, coef0=100, C=5)
)
poly100_kernel_svm_clf.fit(X, y)

fig, axes = plt.subplots(ncols=2, figsize=(10.5, 4), sharey=True)

plt.sca(axes[0])

```



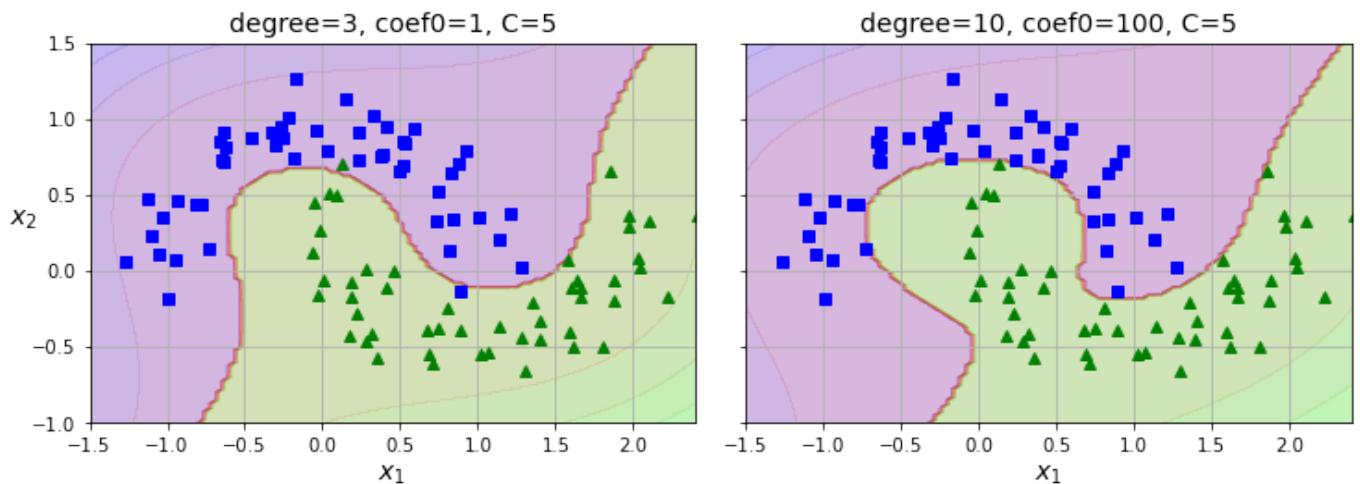
```

plot_predictions(poly_kernel_svm_clf, [-1.5, 2.45, -1, 1.5])
plot_dataset(X, y, [-1.5, 2.4, -1, 1.5])
plt.title("degree=3, coef0=1, C=5")

plt.sca(axes[1])
plot_predictions(poly100_kernel_svm_clf, [-1.5, 2.45, -1, 1.5])
plot_dataset(X, y, [-1.5, 2.4, -1, 1.5])
plt.title("degree=10, coef0=100, C=5")
plt.ylabel("")

save_fig("moons_kernelized_polynomial_svc_plot")
plt.show()

```



Similarity Features

```

In [ ]: # extra code – this cell generates and saves Figure 5–8

def gaussian_rbf(x, landmark, gamma):
    return np.exp(-gamma * np.linalg.norm(x - landmark, axis=1)**2)

gamma = 0.3

x1s = np.linspace(-4.5, 4.5, 200).reshape(-1, 1)
x2s = gaussian_rbf(x1s, -2, gamma)
x3s = gaussian_rbf(x1s, 1, gamma)

XK = np.c_[gaussian_rbf(X1D, -2, gamma), gaussian_rbf(X1D, 1, gamma)]
yk = np.array([0, 0, 1, 1, 1, 1, 1, 0, 0])

plt.figure(figsize=(10.5, 4))

plt.subplot(121)
plt.grid(True)
plt.axhline(y=0, color='k')
plt.scatter(x=[-2, 1], y=[0, 0], s=150, alpha=0.5, c="red")
plt.plot(X1D[:, 0][yk==0], np.zeros(4), "bs")
plt.plot(X1D[:, 0][yk==1], np.zeros(5), "g^")
plt.plot(x1s, x2s, "g--")
plt.plot(x1s, x3s, "b:")
plt.gca().get_yaxis().set_ticks([0, 0.25, 0.5, 0.75, 1])
plt.xlabel("$x_1$")
plt.ylabel("Similarity")
plt.annotate(

```



```
In [ ]: # extra code – this cell generates and saves Figure 5–9
```

```
from sklearn.svm import SVC

gamma1, gamma2 = 0.1, 5
C1, C2 = 0.001, 1000
hyperparams = (gamma1, C1), (gamma1, C2), (gamma2, C1), (gamma2, C2)

svm_clfs = []
for gamma, C in hyperparams:
    rbf_kernel_svm_clf = make_pipeline(
        StandardScaler(),
        SVC(kernel="rbf", gamma=gamma, C=C)
    )
    rbf_kernel_svm_clf.fit(X, y)
    svm_clfs.append(rbf_kernel_svm_clf)

fig, axes = plt.subplots(nrows=2, ncols=2, figsize=(10.5, 7), sharex=True, sharey=True)

for i, svm_clf in enumerate(svm_clfs):
    plt.sca(axes[i // 2, i % 2])
    plot_predictions(svm_clf, [-1.5, 2.45, -1, 1.5])
    plot_dataset(X, y, [-1.5, 2.45, -1, 1.5])
    gamma, C = hyperparams[i]
    plt.title(f"gamma={gamma}, C={C}")
    if i in (0, 1):
        plt.xlabel("")
    if i in (1, 3):
        plt.ylabel("")

save_fig("moons_rbf_svc_plot")
plt.show()
```

