

# How can SVM maximize the margin in decision boundary by minimizing the

$$\sum_{j=1}^d \theta_j?$$

---

One thing to notice that this minimization is attempted with the constraints of:

- $y_i = 1 \implies \theta^T x_i \geq 1$  ("predictions of positive examples should give a value that  $\geq 1$ ") and
- $y_i = -1 \implies \theta^T x_i \leq -1$  ("predictions of negative examples should give a value that  $\leq -1$ ").

This means that, the value of prediction should provide sufficient **quantity** for each training example. This quantity  $\theta^T x_i$ , geometrically, is the **projection of  $x_i$  onto the "parameter vector"  $\theta$** .

The length of a projection is determined by:

- the length of participating vectors,
- the angle they form.

Now that the length of one participating vector,  $x_i$ , is fixed (i.e. determined by input training data), to make the projection meet the requirement for quantity, we can either:

- make sure  $\theta$  is big, or
- make sure the angle is right.

The first idea is not graceful: it basically looks like as if the model is standing in front of a crowd of audiences and shouting out "YES YES YES! THIS  $x_i$  WORKS!!" Instead, we want the angle to be better positioned. Thus, we seek to minimize  $\theta$ .