

Linear Classifier – Perceptron Algorithm

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Finding linear classifier with zero *training* error is simply modeled as a problem of solving system of linear inequalities:

Let \mathbf{x}_i be the i -th sample from the feature space and y_i its class indicator:

$$\begin{aligned}\mathbf{w}\mathbf{x}_i + b &\geq 0, \forall i : y_i = 1, \\ \mathbf{w}\mathbf{x}_i + b &< 0, \forall i : y_i = 2,\end{aligned}$$

After a simple data transformation

$$\begin{aligned}\mathbf{v} &= [\mathbf{w}, b], \\ \mathbf{x}_i^* &= [\mathbf{x}_i, 1], \forall i : y_i = 1, \\ \mathbf{x}_i^* &= -[\mathbf{x}_i, 1], \forall i : y_i = 2,\end{aligned}$$

we can solve the problem with respect to one condition only $\mathbf{v}\mathbf{x}_i^* > 0, \forall i = 1 \dots N$, using following algorithm:

Data: $\{\mathbf{x}_i^*\}_{i=1}^N$ transformed data samples

Result: \mathbf{v} weights of the classifier

begin

$\mathbf{v} \leftarrow 0;$

while $\exists \mathbf{x}_i : \mathbf{v}\mathbf{x}_i^* \leq 0$ **do**

$\mathbf{v} \leftarrow \mathbf{v} + \mathbf{x}_i^*;$

end

end