

How do we classify data for three classes with SVM?

Suppose we have  $k$  classes. We have the

1. One vs. all approach: we form  $k$  new datasets where in each dataset the  $k$ -th class has label 0 (or -1) and all other classes have label 1. We then create  $k$  classifiers for each dataset. We classify a test datapoint  $x$  by picking the class with the largest  $wTx+w_0$ .
2. All vs. all approach: here we form  $k$  choose 2 classifiers. For each pair of classes  $(i,j)$  we create a new dataset where data points from class  $i$  have label 0 (or -1) and points from class  $j$  have label 1. We learn  $k$  choose 2 classifiers on each dataset. We classify a test point as the majority prediction of the  $k$  choose 2 classifiers.
3. Tree based approach. Suppose we have four classes  $C_1, C_2, C_3,$  and  $C_4$ . In the tree based approach we decide to partition the classes into two sets. Suppose that set is  $\{C_1, C_3\}, \{C_2, C_4\}$ . We then build a classifier to separate  $C_1$  and  $C_3$  from  $C_2$  and  $C_4$ . We then recurse this idea to the smaller subsets until we have just one class left at each tree leave.