
--- MATLAB/OCTAVE interface of LIBLINEAR ---

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Introduction
=====

This tool provides a simple interface to LIBLINEAR, a library for large-scale regularized linear classification (<http://www.csie.ntu.edu.tw/~cjlin/liblinear>). It is very easy to use as the usage and the way of specifying parameters are the same as that of LIBLINEAR.

Installation
=====

On Unix systems, we recommend using GNU g++ as your compiler and type 'make' to build 'train.mexglx' and 'predict.mexglx'. Note that we assume your MATLAB is installed in '/usr/local/matlab', if not, please change MATLABDIR in Makefile.

Example:
 linux> make

To use Octave, type 'make octave':

Example:
 linux> make octave

On Windows systems, pre-built 'train.mexw64' and 'predict.mexw64' are included in this package (in ../windows), so no need to conduct installation unless you run 32 bit windows. If you have modified the sources and would like to re-build the package, type 'mex -setup' in MATLAB to choose a compiler for mex first. Then type 'make' to start the installation.

Example:
 matlab> mex -setup
 (ps: MATLAB will show the following messages to setup default compiler.)
 Please choose your compiler for building external interface (MEX) files:
 Would you like mex to locate installed compilers [y]/n? y
 Select a compiler:
 [1] Microsoft Visual C/C++ 2005 in C:\Program Files\Microsoft Visual Studio 8
 [0] None
 Compiler: 1
 Please verify your choices:
 Compiler: Microsoft Visual C/C++ 2005
 Location: C:\Program Files\Microsoft Visual Studio 8

Are these correct?([y]/n): y

matlab> make

For list of supported/compatible compilers for MATLAB, please check the following page:

http://www.mathworks.com/support/compilers/current_release/

Usage
=====

matlab> model = train(training_label_vector, training_instance_matrix [, 'liblinear_options', 'col']);

-training_label_vector:
An m by 1 vector of training labels. (type must be double)
-training_instance_matrix:
An m by n matrix of m training instances with n features. It must be a sparse matrix. (type must be double)
-liblinear_options:
A string of training options in the same format as that of LIBLINEAR.
-col:
if 'col' is set, each column of training_instance_matrix is a data instance. Otherwise each row is a data instance.

matlab> [predicted_label, accuracy, decision_values/prob_estimates] = predict(testing_label_vector, testing_instance_matrix, model [, 'liblinear_options', 'col']);

-testing_label_vector:
An m by 1 vector of prediction labels. If labels of test data are unknown, simply use any random values. (type must be double)
-testing_instance_matrix:
An m by n matrix of m testing instances with n features. It must be a sparse matrix. (type must be double)
-model:
The output of train.
-liblinear_options:
A string of testing options in the same format as that of LIBLINEAR.
-col:
if 'col' is set, each column of testing_instance_matrix is a data instance. Otherwise each row is a data instance.

Returned Model Structure
=====

The 'train' function returns a model which can be used for future prediction. It is a structure and is organized as [Parameters, nr_class, nr_feature, bias, Label, w]:

-Parameters: Parameters
-nr_class: number of classes
-nr_feature: number of features in training data (without including the bias term)
-bias: If >= 0, we assume one additional feature is added to the end of each data instance.
-Label: label of each class
-w: a nr_w-by-n matrix for the weights, where n is nr_feature

or `nr_feature+1` depending on the existence of the bias term.

`nr_w` is 1 if `nr_class=2` and `-s` is not 4 (i.e., not multi-class svm by Crammer and Singer). It is `nr_class` otherwise.

If the `'-v'` option is specified, cross validation is conducted and the returned model is just a scalar: cross-validation accuracy.

Result of Prediction =====

The function `'predict'` has three outputs. The first one, `predicted_label`, is a vector of predicted labels. The second output is a scalar meaning accuracy. The third is a matrix containing decision values or probability estimates (if `'-b 1'` is specified). If `k` is the number of classes and `k'` is the number of classifiers (`k'=1` if `k=2`, otherwise `k'=k`), for decision values, each row includes results of `k'` binary linear classifiers. For probabilities, each row contains `k` values indicating the probability that the testing instance is in each class. Note that the order of classes here is the same as `'Label'` field in the model structure.

Other Utilities =====

A matlab function `libsvmread` reads files in LIBSVM format:

```
[label_vector, instance_matrix] = libsvmread('data.txt');
```

Two outputs are labels and instances, which can then be used as inputs of `svmtrain` or `svmpredict`.

A matlab function `libsvmwrite` writes Matlab matrix to a file in LIBSVM format:

```
libsvmwrite('data.txt', label_vector, instance_matrix)
```

The `instance_matrix` must be a sparse matrix. (type must be double)
For windows, `'libsvmread.mexw64'` and `'libsvmwrite.mexw64'` are ready in the directory `'..\windows'`.

These codes are prepared by Rong-En Fan and Kai-Wei Chang from National Taiwan University.

Examples =====

Train and test on the provided data `heart_scale`:

```
matlab> [heart_scale_label, heart_scale_inst] = libsvmread  
( '../heart_scale' );  
matlab> model = train(heart_scale_label, heart_scale_inst, '-c 1');  
matlab> [predict_label, accuracy, dec_values] = predict  
(heart_scale_label, heart_scale_inst, model); % test the training  
data
```

Note that for testing, you can put anything in the

testing_label_vector.

For probability estimates, you need '-b 1' for training and testing:

```
matlab> [predict_label, accuracy, prob_estimates] = predict  
(heart_scale_label, heart_scale_inst, model, '-b 1');
```

Additional Information
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Please cite LIBLINEAR as follows

R.-E. Fan, K.-W. Chang, C.-J. Hsieh, X.-R. Wang, and C.-J. Lin.
LIBLINEAR: A Library for Large Linear Classification, Journal of
Machine Learning Research 9(2008), 1871-1874. Software available at
<http://www.csie.ntu.edu.tw/~cjlin/liblinear>

For any question, please contact Chih-Jen Lin
<cjlin@csie.ntu.edu.tw>.