Package: SSOSVM (via r-universe)

October 12, 2026

Type Package

Title Stream Suitable Online Support Vector Machines

Version 0.2.2

Date 2025-09-20

Description Soft-margin support vector machines (SVMs) are a common class of classification models. The training of SVMs usually requires that the data be available all at once in a single batch, however the Stochastic majorization-minimization (SMM) algorithm framework allows for the training of SVMs on streamed data instead Nguyen, Jones & McLachlan(2018)<doi:10.1007/s42081-018-0001-y>. This package utilizes the SMM framework to provide functions for training SVMs with hinge loss, squared-hinge loss, and logistic loss.

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Encoding UTF-8

Imports Rcpp (>= 0.12.13), mvtnorm

LinkingTo Rcpp, RcppArmadillo

RoxygenNote 6.1.1

Suggests testthat, knitr, rmarkdown, ggplot2, gganimate, gifski

NeedsCompilation yes

Author Andrew Thomas Jones [aut, cre], Hien Duy Nguyen [aut], Geoffrey J. McLachlan [aut]

Maintainer Andrew Thomas Jones <andrewthomasjones@gmail.com>

Repository https://cran.r-universe.dev

Date/Publication 2025-09-20 09:10:02 UTC

RemoteUrl https://github.com/cran/SSOSVM

RemoteRef HEAD

RemoteSha ac3e40ba98f52e7db43ced1220439d212651f62f

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`generateSim` *Generate Simulations*

Description

Generate simple simulations for testing of the algorithms.

Usage

```
generateSim(NN = 10^4, DELTA = 2, DIM = 2, seed = NULL)
```

Arguments

`NN`	Number of observations. Default is 10^4
`DELTA`	Separation of three groups in standard errors. Default is 2.
`DIM`	Number of dimensions in data. Default is 2.
`seed`	Random seed if desired.

Value

A list containing:

`XX`	Coordinates of the simulated points.
`YY`	Cluster membership of the simulated points.
`YMAT`	YY and XX Combined as a single matrix.

Examples

```
#100 points of dimension 4.
generateSim(NN=100, DELTA=2, DIM=4)
```

Hinge *Hinge*

Description

Fit SVM with Hinge loss function.

Usage

```
Hinge(YMAT, DIM = 2L, EPSILON = 1e-05, returnAll = FALSE, rho = 1)
```

Arguments

YMAT	Data. First column is -1 or 1 indicating the class of each observation. The remaining columns are the coordinates of the data points.
DIM	Dimension of data. Default value is 2.
EPSILON	Small perturbation value needed in calculation. Default value is 0.00001.
returnAll	Return all of theta values? Boolean with default value FALSE.
rho	Sensitivity factor to adjust the level of change in the SVM fit when a new observation is added. Default value 1.0

Value

A list containing:

THETA	SVM fit parameters.
NN	Number of observation points in YMAT.
DIM	Dimension of data.
THETA_list	THETA at each iteration (new point observed) as YMAT is fed into the algorithm one data point at a time.
OMEGA	Intermediate value OMEGA at each iteration (new point observed).

Examples

```
YMAT <- generateSim(10^4)
h1<-Hinge(YMAT$YMAT,returnAll=TRUE)
```

Logistic *Logistic Loss Function*

Description

Fit SVM with Logistic loss function.

Usage

```
Logistic(YMAT, DIM = 2L, EPSILON = 1e-05, returnAll = FALSE,
  rho = 1)
```

Arguments

YMAT	Data. First column is -1 or 1 indicating the class of each observation. The remaining columns are the coordinates of the data points.
DIM	Dimension of data. Default value is 2.
EPSILON	Small perturbation value needed in calculation. Default value is 0.00001.
returnAll	Return all of theta values? Boolean with default value FALSE.
rho	Sensitivity factor to adjust the level of change in the SVM fit when a new observation is added. Default value 1.0

Value

A list containing:

THETA	SVM fit parameters.
NN	Number of observation points in YMAT.
DIM	Dimension of data.
THETA_list	THETA at each iteration (new point observed) as YMAT is fed into the algorithm one data point at a time.
CHI	Intermediate value CHI at each iteration (new point observed).

Examples

```
YMAT <- generateSim(10^4)
l1<-Logistic(YMAT$YMAT,returnAll=TRUE)
```

SquareHinge *Square Hinge*

Description

Fit SVM with Square Hinge loss function.

Usage

```
SquareHinge(YMAT, DIM = 2L, EPSILON = 1e-05, returnAll = FALSE,
  rho = 1)
```

Arguments

YMAT	Data. First column is -1 or 1 indicating the class of each observation. The remaining columns are the coordinates of the data points.
DIM	Dimension of data. Default value is 2.
EPSILON	Small perturbation value needed in calculation. Default value is 0.00001.
returnAll	Return all of theta values? Boolean with default value FALSE.
rho	Sensitivity factor to adjust the level of change in the SVM fit when a new observation is added. Default value 1.0

Value

A list containing:

THETA	SVM fit parameters.
NN	Number of observation points in YMAT.
DIM	Dimension of data.
THETA_list	THETA at each iteration (new point observed) as YMAT is fed into the algorithm one data point at a time.
PSI	Intermediate value PSI at each iteration (new point observed).

Examples

```
YMAT <- generateSim(10^3,DIM=3)
sq1<-SquareHinge(YMAT$YMAT, DIM=3, returnAll=TRUE)
```

SSOSVM *SSOSVM: A package for online training of soft-margin support vector machines (SVMs) using the Stochastic majorization–minimization (SMM) algorithm.*

Description

The SSOSVM package allows for the online training of Soft-margin support vector machines (SVMs) using the Stochastic majorization–minimization (SMM) algorithm. `SquareHinge`,`Hinge` and `Logistic` The function `generateSim` can also be used to generate simple test sets.

Author(s)

Andrew T. Jones, Hien D. Nguyen, Geoffrey J. McLachlan

References

Hien D. Nguyen, Andrew T. Jones and Geoffrey J. McLachlan. (2018). Stream-suitable optimization algorithms for some soft-margin support vector machine variants, Japanese Journal of Statistics and Data Science, vol. 1, Issue 1, pp. 81-108.

SVMFit *SSOSVM Fit function*

Description

This is the primary function for uses to fit SVMs using this package.

Usage

```
SVMFit(YMAT, method = "logistic", EPSILON = 1e-05, returnAll = FALSE,
  rho = 1)
```

Arguments

`YMAT`	Data. First column is -1 or 1 indicating the class of each observation. The remaining columns are the coordinates of the data points.
`method`	Choice of function used in SVM. Choices are 'logistic', 'hinge' and 'squareHinge'. Default value is 'logistic"
`EPSILON`	Small perturbation value needed in calculation. Default value is 0.00001.
`returnAll`	Return all of theta values? Boolean with default value FALSE.
`rho`	Sensitivity factor to adjust the level of change in the SVM fit when a new observation is added. Default value 1.0

Value

A list containing:

`THETA`	SVM fit parameters.
`NN`	Number of observation points in YMAT.
`DIM`	Dimension of data.
`THETA_list`	THETA at each iteration (new point observed) as YMAT is fed into the algorithm one data point at a time.
`PSI`, `OMEGA`, `CHI`	Intermediate value for PSI, OMEGA, or CHI (depending on method choice) at each iteration (new point observed).

Examples

```
Sim<- generateSim(10^4)
m1<-SVMFit(Sim$YMAT)
```

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