

-> def svmTrain_SMO(X, y, C, kernelFunction='linear', tol=1e-3, max_iter=5, **kargs):

```
start = time.clock()
```

```
m,n = X.shape
```

```
X = np.mat(X)
```

```
y = np.mat(y, dtype='float64')
```

```
y[np.where(y==0)] = -1
```

```
alphas = np.mat(np.zeros((m,1)))
```

```
b = 0.0
```

```
E = np.mat(np.zeros((m,1)))
```

```
iters = 0
```

```
eta = 0.0
```

```
L = 0.0
```

```
H = 0.0
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```
if kernelFunction == 'linear':
```

```
    K = X*X.T
```

```
elif kernelFunction == 'gaussian':
```

```
    K = kargs['K_matrix']
```

```
else :
```

函数参数:

X, y为loadData()的返回值, numpy.ndarray类型。

X为 $m \times n$ 的数组, m是样本数, n是特征维度。

y为 $m \times 1$ 的数组, 是对应样本的标签值, 其中正例用1表示, 反例用0表示。

C为惩罚参数, C越大, 模型越接近硬间隔SVM。

kernelFunction指定了核函数类型, 有 'linear' 和 'gaussian' 两种可选。默认为 'linear'。选择 'Gaussian' 时, 需要添加预先计算好的核矩阵作为额外参数。

tol为容错率。max_iter为最大迭代次数。

以上两参数对于不同的模型有不同的最佳取值, 可通过模型调参过程调试取优。

**kargs为额外参数。

```
def svmTrain_SMO(X, y, C, kernelFunction='linear', tol=1e-3, max_iter=5, **kargs):
```

-> start = time.clock() 记录训练开始时间;

```
    m,n = X.shape
    X = np.mat(X)
    y = np.mat(y, dtype='float64')

    y[np.where(y==0)] = -1

    alphas = np.mat(np.zeros((m,1)))
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记录训练开始时间

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-> m,n = X.shape  
X = np.mat(X)  
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m为样本数，n为特征维度

将X,y转换为numpy.matrix类型，且将y的数据类型转换为float64

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-> y[np.where(y==0)] = -1
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将反例改为用-1表示

```
    alphas = np.mat(np.zeros((m,1)))
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    E = np.mat(np.zeros((m,1)))
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将X,y转换为numpy.matrix类型, 且将y的数据类型转换为float64

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    y[np.where(y==0)] = -1
```

将反例改为用-1表示

```
-> alphas = np.mat(np.zeros((m,1)))
```

1.Initialize alphas向量为0

```
b = 0.0
```

```
E = np.mat(np.zeros((m,1)))
```

```
iters = 0
```

```
eta = 0.0
```

```
L = 0.0
```

```
H = 0.0
```

alphas为 $m \times 1$ 的列向量

b为SVM模型中的参数b

E存储当前预测值与标签值的差距 (error)

iters指示当前迭代次数

eta为 $\alpha[j]$ 的最优修改量

L,H分别指示alpha修改时的上下边界

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        K = kargs['K_matrix']
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-> `def svmTrain_SMO(X, y, C, kernelFunction='linear', tol=1e-3, max_iter=5, **kargs):`
核函数类型选择, 输入非法值时, 返回None.

```
    start = time.clock()
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        K = kargs['K matrix']
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```
    else :
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H = 0.0

```
if kernelFunction == 'linear':           核函数类型选择；输入非法值时，返回None.
    K = X*X.T
elif kernelFunction == 'gaussian':
    K = kargs['K_matrix']
else :
    print('Kernel Error')
    return None
```

-> print('Training ...', end='') 窗口输出内容
dots = 12

```
while iters < max_iter:
```

```
    num_changed_alphas = 0
```

```
    for i in range(m):
```

```
        E[i] = b + np.sum(np.multiply(np.multiply(alphas, y), K[:,i])) - y[i]
```

```
        if (y[i]*E[i] < -tol and alphas[i] < C) or (y[i]*E[i] > tol and alphas[i] > 0):
```

```
            j = np.random.randint(m)
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-> if kernelFunction == 'linear':

K = X*X.T

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K = kargs['K_matrix']

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print('Kernel Error')

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print('Training ...', end='')

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while iters < max iter:

num_changed_alphas = 0

for i in range(m):

E[i] = b + np.sum(np.multiply(np.multiply(alphas, y), K[:,i])) - y[i]

if (y[i]*E[i] < -tol and alphas[i] < C) or (y[i]*E[i] > tol and alphas[i] > 0):

j = np.random.randint(m)

2.while 迭代次数小于最大迭代次数:

dots = 12

```
while iters < max_iter:
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2. **while** 迭代次数小于最大迭代次数:

-> num changed alphas = 0

标识改变的alpha, 每次外循环初始化为0

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for i in range(m):
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```
    E[i] = b + np.sum(np.multiply(np.multiply(alphas, y), K[:,i])) - y[i]
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    if (y[i]*E[i] < -tol and alphas[i] < C) or (y[i]*E[i] > tol and alphas[i] > 0):
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        j = np.random.randint(m)
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        E[j] = b + np.sum(np.multiply(np.multiply(alphas, y), K[:,j])) - y[j]
```

```
        alpha_i_old = alphas[i].copy()
```

```
        alpha_j_old = alphas[j].copy()
```

```
        if y[i] == y[j]:
```

```
            L = max(0, alphas[j] + alphas[i] - C)
```

```
            H = min(C, alphas[j] + alphas[i])
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        else:
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            L = max(0, alphas[i] - alphas[j])
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while iters < max_iter:
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            L = max(0, alphas[i] - alphas[j])
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2. **while** 迭代次数小于最大迭代次数:

标识改变的alpha, 每次外循环初始化为0

3. **for** each alpha[i] **in** alphas: (对于每个样本)

dots = 12

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while iters < max_iter:
```

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2. **while** 迭代次数小于最大迭代次数:

标识改变的alpha, 每次外循环初始化为0

3. **for** each alpha[i] **in** alphas: (对于每个样本)

$$E_i = b + \sum_{k=1}^m \alpha_k y_k \kappa(\mathbf{x}_k, \mathbf{x}_i) - y_i$$

```
    if (y[i]*E[i] < -tol and alphas[i] < C) or (y[i]*E[i] > tol and alphas[i] > 0):
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```
        j = np.random.randint(m)
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```
        if y[i] == y[j]:
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```
            L = max(0, alphas[j] + alphas[i] - C)
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            H = min(C, alphas[j] + alphas[i])
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        else:
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            L = max(0, alphas[i] - alphas[j])
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$$E_i = b + \sum_{k=1}^m \alpha_k y_k \kappa(\mathbf{x}_k, \mathbf{x}_i) - y_i$$

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```
    if y[i] == y[j]:
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```
        L = max(0, alphas[j] + alphas[i] - C)
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        H = min(C, alphas[j] + alphas[i])
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```
    else:
```

```
        L = max(0, alphas[i] - alphas[j])
```

2. **while** 迭代次数小于最大迭代次数:

标识改变的alpha, 每次外循环初始化为0

3. **for** each alpha[i] **in** alphas: (对于每个样本)

4. **if** alpha[i]可优化:

可优化即意味着违反KKT条件。同时, alpha大于C小于0时在后面会被调整为C或0, if后的条件即为在tol精度下违反KKT条件的形式。

dots = 12

5. 随机选择另一个 $\alpha[j]$ ，同时优化这两个向量。

-> `while` $\text{iters} < \text{max_iter}$:

`num_changed_alphas = 0`

`for` i `in` `range`(m):

`E[i] = b + np.sum(np.multiply(np.multiply(alphas, y), K[:,i])) - y[i]`

`if` ($y[i]*E[i] < -\text{tol}$ `and` $\text{alphas}[i] < C$) `or` ($y[i]*E[i] > \text{tol}$ `and` $\text{alphas}[i] > 0$):

`j = np.random.randint(m)`

`while j == i:`

`j = np.random.randint(m)`

`E[j] = b + np.sum(np.multiply(np.multiply(alphas, y), K[:,j])) - y[j]`

`alpha_i_old = alphas[i].copy()`

`alpha_j_old = alphas[j].copy()`

`if` $y[i] == y[j]$:

`L = max(0, alphas[j] + alphas[i] - C)`

`H = min(C, alphas[j] + alphas[i])`

`else:`

`L = max(0, alphas[i] - alphas[j])`

if (y[i]*E[i] < -tol and alphas[i] < C) or (y[i]*E[i] > tol and alphas[i] > 0):

j = np.random.randint(m) 5.随机选择另一个alpha[j],同时优化这两个向量。

while j == i:

j = np.random.randint(m)

同上计算E[j]

-> E[j] = b + np.sum(np.multiply(np.multiply(alphas, y), K[:,j])) - y[j]

alpha_i_old = alphas[i].copy()

alpha_j_old = alphas[j].copy()

if y[i] == y[j]:

L = max(0, alphas[j] + alphas[i] - C)

H = min(C, alphas[j] + alphas[i])

else:

L = max(0, alphas[j] - alphas[i])

H = min(C, C + alphas[j] - alphas[i])

if L == H:

continue

eta = 2*K[i,j] - K[i,i] -K[j,j]

if eta >= 0:

continue

alphas[i] = alphas[i] - (y[i]*(E[i] - E[j]))/eta

if (y[i]*E[i] < -tol and alphas[i] < C) or (y[i]*E[i] > tol and alphas[i] > 0):

j = np.random.randint(m) 5.随机选择另一个alpha[j],同时优化这两个向量。

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alpha_i_old = alphas[i].copy() 保留alphas[i]和alphas[j]的初始值

alpha_j_old = alphas[j].copy()

if y[i] == y[j]:

L = max(0, alphas[j] + alphas[i] - C)

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$$\begin{cases} y_1 = y_2 \\ L = \max(0, \alpha_2^{old} + \alpha_1^{old} - C) \\ H = \min(C, \alpha_2^{old} + \alpha_1^{old}) \\ y_1 \neq y_2 \\ L = \max(0, \alpha_2^{old} - \alpha_1^{old}) \\ H = \min(C, C + \alpha_2^{old} + \alpha_1^{old}) \end{cases}$$

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H = min(C, alphas[j] + alphas[i])

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L = max(0, alphas[j] - alphas[i])

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eta = 2*K[i,j] - K[i,i] - K[j,j]

if eta >= 0:

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alphas[i] = alphas[i] - (y[i]*(E[i] - E[j]))/eta

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while j == i:

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同上计算E[j]

E[j] = b + np.sum(np.multiply(np.multiply(alphas, y), K[:,j])) - y[j]

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$$\begin{cases} y_1 = y_2 \\ L = \max(0, \alpha_2^{old} + \alpha_1^{old} - C) \\ H = \min(C, \alpha_2^{old} + \alpha_1^{old}) \\ y_1 \neq y_2 \\ L = \max(0, \alpha_2^{old} - \alpha_1^{old}) \\ H = \min(C, C + \alpha_2^{old} - \alpha_1^{old}) \end{cases}$$

-> if L == H:

continue

L=H, 则不做任何修改, 退出内循环
寻找下一个可优化值

eta = 2*K[i,j] - K[i,i] - K[j,j]

if eta >= 0:

continue

eta=0, 说明alpha[a]最优修改量为0。
(根据eta定义, eta<=0)

alphas[i] = alphas[i] + (y[i]*(E[i] - E[j])/eta)

if (y[i]·E[i] < -tol and alphas[i] < C) or (y[i]·E[i] > tol and alphas[i] > 0):

->

```
j = np.random.randint(m)
while j == i:
    j = np.random.randint(m)
```

```
E[j] = b + np.sum(np.multiply(np.multiply(alph
```

$$\alpha_2^{\text{new,unc}} = \alpha_2^{\text{old}} + \frac{y_2(E_1 - E_2)}{n}$$
$$\alpha_2^{\text{new}} = \begin{cases} H, & \alpha_2^{\text{new,unc}} > H \\ \alpha_2^{\text{new,unc}}, & L \leq \alpha_2^{\text{new,unc}} \leq H \\ L, & \alpha_2^{\text{new,unc}} < L \end{cases}$$

```
alpha_i_old = alphas[i].copy()
alpha_j_old = alphas[j].copy()
if y[i] == y[j]:
    L = max(0, alphas[j] + alphas[i] - C)
    H = min(C, alphas[j] + alphas[i])
else:
    L = max(0, alphas[j] - alphas[i])
    H = min(C, C + alphas[j] - alphas[i])
```

```
if L == H:
    continue
```

```
eta = 2*K[i,j] - K[i,i] - K[j,j]
if eta >= 0:
    continue
```

```
alphas[j] = alphas[j] - (y[j]*(E[i] - E[j]))/eta
```

continue

$$\alpha_2^{\text{new,unc}} = \alpha_2^{\text{old}} + \frac{y_2(E_1 - E_2)}{n}$$
$$\alpha_2^{\text{new}} = \begin{cases} H, & \alpha_2^{\text{new,unc}} > H \\ \alpha_2^{\text{new,unc}}, & L \leq \alpha_2^{\text{new,unc}} \leq H \\ L, & \alpha_2^{\text{new,unc}} < L \end{cases}$$

->

```
if abs(alphas[j] - alpha_j_old) < tol:
    alphas[j] = alpha_j_old
    continue
```

如果改变量小于容许误差精度，那本次改变没有任何意义。退出内循环，寻找下一个可优化值。

```
alphas[i] = alphas[i] + y[i]*y[j]*(alpha_j_old - alphas[j])
```

```
b1 = b - E[i]\
    - y[i] * (alphas[i] - alpha_i_old) * K[i,j]\
    - y[j] * (alphas[j] - alpha_j_old) * K[i,j]
```

```
b2 = b - E[j]\
    - y[i] * (alphas[i] - alpha_i_old) * K[i,j]\
    - y[j] * (alphas[j] - alpha_j_old) * K[j,j]
```

```
if (0 < alphas[i] and alphas[i] < C):
    b = b1
elif (0 < alphas[j] and alphas[j] < C):
```

continue

$$\alpha_2^{\text{new,unc}} = \alpha_2^{\text{old}} + \frac{y_2(E_1 - E_2)}{n}$$
$$\alpha_2^{\text{new}} = \begin{cases} H, & \alpha_2^{\text{new,unc}} > H \\ \alpha_2^{\text{new,unc}}, & L \leq \alpha_2^{\text{new,unc}} \leq H \\ L, & \alpha_2^{\text{new,unc}} < L \end{cases}$$

if abs(alphas[j] - alpha_j_old) < tol: 如果改变量小于容许误差精度，那本次改变没有任何意义。退出内循环，寻找下一个可优化值。
 alphas[j] = alpha_j_old
 continue

-> alphas[i] = alphas[i] + y[i]*y[j]*(alpha j old - alphas[j])

$$\alpha_1^{\text{new}} = \alpha_1^{\text{old}} + y_1 y_2 (\alpha_2^{\text{old}} - \alpha_2^{\text{new}})$$
$$\begin{aligned} b1 &= b - E[i] \setminus \\ &\quad - y[i] * (\text{alphas}[i] - \text{alpha_i_old}) * K[i,j] \setminus \\ &\quad - y[j] * (\text{alphas}[j] - \text{alpha_j_old}) * K[i,j] \\ b2 &= b - E[j] \setminus \\ &\quad - y[i] * (\text{alphas}[i] - \text{alpha_i_old}) * K[i,j] \setminus \\ &\quad - y[j] * (\text{alphas}[j] - \text{alpha_j_old}) * K[j,j] \end{aligned}$$

if (0 < alphas[i] and alphas[i] < C):
 b = b1
elif (0 < alphas[j] and alphas[j] < C):

continue

->

```
alphas[j] = alphas[j] - (y[j]*(E[i] - E[j]))/eta
```

```
alphas[j] = min(H, alphas[j])  
alphas[j] = max(L, alphas[j])
```

$$b_1^{\text{new}} = -E_1 - y_1 K_{11}(\alpha_1^{\text{new}} - \alpha_1^{\text{old}}) - y_2 K_{21}(\alpha_2^{\text{new}} - \alpha_2^{\text{old}}) + b^{\text{old}}$$

```
if abs(alphas[j] - alpha_j_old)  
    alphas[j] = alpha_j_old  
    continue
```

$$b_2^{\text{new}} = -E_2 - y_1 K_{12}(\alpha_1^{\text{new}} - \alpha_1^{\text{old}}) - y_2 K_{22}(\alpha_2^{\text{new}} - \alpha_2^{\text{old}}) + b^{\text{old}}$$

```
alphas[i] = alphas[i] + y[i]*y[j]*(alpha_j_old -
```

$$b^{\text{new}} = \begin{cases} b_1^{\text{new}} & 0 \leq \alpha_1^{\text{new}} \leq C \\ b_2^{\text{new}} & 0 \leq \alpha_2^{\text{new}} \leq C \\ (b_1 + b_2)/2 & \text{otherwise} \end{cases}$$

```
b1 = b - E[i]\\  
    - y[i] * (alphas[i] - alpha i old) * K[i,j]\\  
    - y[j] * (alphas[j] - alpha j old) * K[i,j]
```

```
b2 = b - E[j]\\  
    - y[i] * (alphas[i] - alpha i old) * K[i,j]\\  
    - y[j] * (alphas[j] - alpha j old) * K[j,j]
```

```
if (0 < alphas[i] and alphas[i] < C):  
    b = b1  
elif (0 < alphas[j] and alphas[j] < C):
```

```

alphas[i] = alphas[i] + y[i] * y[j] * (alpha_j_old - alphas[j])

b1 = b - E[i]\
    - y[i] * (alphas[i] - alpha_i_old) * K[i,j]\
    - y[j] * (alphas[j] - alpha_j_old) * K[i,i]

$$b_1^{new} = -E_1 - y_1 K_{11}(\alpha_1^{new} - \alpha_1^{old}) - y_2 K_{21}(\alpha_2^{new} - \alpha_2^{old}) + b^{old}$$


b2 = b - E[j]\
    - y[i] * (alphas[i] - alpha_i_old) * K[i,j]\
    - y[j] * (alphas[j] - alpha_j_old) * K[j,j]

$$b_2^{new} = -E_2 - y_1 K_{12}(\alpha_1^{new} - \alpha_1^{old}) - y_2 K_{22}(\alpha_2^{new} - \alpha_2^{old}) + b^{old}$$


if (0 < alphas[i] and alphas[i] < C):
    b = b1
elif (0 < alphas[j] and alphas[j] < C):
    b = b2
else:
    b = (b1+b2)/2.0

```

$$b^{new} = \begin{cases} b_1^{new} & 0 \leq \alpha_1^{new} \leq C \\ b_2^{new} & 0 \leq \alpha_2^{new} \leq C \\ (b_1 + b_2) / 2 & otherwise \end{cases}$$

程序运行至此，一对
alphas已完成更新，
故修改指示。

-> num changed alphas = num changed alphas + 1

```

if num_changed_alphas == 0:
    iters = iters + 1
else:
    iters = 0

```

```

print('.', end='')
dots = dots + 1

```

```

alphas[i] = alphas[i] + y[i] * y[j] * (alpha_j_old - alphas[j])

b1 = b - E[i]\
    - y[i] * (alphas[i] - alpha_i_old) * K[i,j]\
    - y[j] * (alphas[j] - alpha_j_old) * K[i,i]

$$b_1^{new} = -E_1 - y_1 K_{11}(\alpha_1^{new} - \alpha_1^{old}) - y_2 K_{21}(\alpha_2^{new} - \alpha_2^{old}) + b^{old}$$


b2 = b - E[j]\
    - y[i] * (alphas[i] - alpha_i_old) * K[i,j]\
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$$b_2^{new} = -E_2 - y_1 K_{12}(\alpha_1^{new} - \alpha_1^{old}) - y_2 K_{22}(\alpha_2^{new} - \alpha_2^{old}) + b^{old}$$


if (0 < alphas[i] and alphas[i] < C):
    b = b1
elif (0 < alphas[j] and alphas[j] < C):
    b = b2
else:
    b = (b1+b2)/2.0

```

$$b^{new} = \begin{cases} b_1^{new} & 0 \leq \alpha_1^{new} \leq C \\ b_2^{new} & 0 \leq \alpha_2^{new} \leq C \\ (b_1 + b_2) / 2 & otherwise \end{cases}$$

num_changed_alphas = num_changed_alphas + 1

程序运行至此，一对
alphas已完成更新，
故修改指示。

```

-> if num changed alphas == 0:
        iters = iters + 1
else:
        iters = 0

```

```

print('.', end='')
dots = dots + 1

```

最大迭代次数是指在没有alpha值发生改变时的最大次数

->

```
alphas[i] = alphas[i] + y[i]*y[j]*(alpha_j_old - alphas[j])

b1 = b - E[i]\
    - y[i] * (alphas[i] - alpha_i_old) * K[i,j]\
    - y[j] * (alphas[j] - alpha_j_old) * K[i,j]
```

窗口显示内容

```
b2 = b - E[j]\
    - y[i] * (alphas[i] - alpha_i_old) * K[i,j]\
    - y[j] * (alphas[j] - alpha_j_old) * K[j,j]
```

```
if (0 < alphas[i] and alphas[i] < C):
    b = b1
elif (0 < alphas[j] and alphas[j] < C):
    b = b2
else:
    b = (b1+b2)/2.0
```

记录程序结束时间，并显示

```
num_changed_alphas = num_changed_alphas + 1
```

```
if num_changed_alphas == 0:
    iters = iters + 1
else:
    iters = 0
```

```
print('.', end='')
dots = dots + 1
```



```
    iters = 0
```

```
    print('.', end='')  
    dots = dots + 1  
    if dots > 78:  
        dots = 0  
        print()
```

窗口显示内容

```
    print('Done',end='')  
    end = time.clock()  
    print('( ' + str(end-start) + 's )')  
    print()
```

记录程序结束时间，并显示

确定支持向量的索引

```
-> idx = np.where(alphas > 0)  
    model = {'X':X[idx[0],:], 'y':y[idx], 'kernelFunction':str(kernelFunction), \  
            'b':b, 'alphas':alphas[idx], 'w':(np.multiply(alphas,y).T*X).T}  
    return model
```

```
    iters = 0
```

```
    print('.', end='')  
    dots = dots + 1  
    if dots > 78:  
        dots = 0  
        print()
```

窗口显示内容

```
print('Done',end='')  
end = time.clock()  
print('( ' + str(end-start) + 's )')  
print()
```

记录程序结束时间，并显示

```
idx = np.where(alphas > 0)
```

确定支持向量的索引

```
-> model = {'X':X[idx[0],:], 'y':y[idx], 'kernelFunction':str(kernelFunction), \  
          'b':b, 'alphas':alphas[idx], 'w':(np.multiply(alphas,y).T*X).T}  
return model
```

存储模型，返回模型。