

- a) If the data is linearly separable, show that for some w , $y_n(w^T x_n) \geq 1$ for $n = 1, \dots, N$.
- b) Formulate the task of finding a separator w for separable data as a linear program.
- c) If the data is not separable, the condition in (a) cannot hold for every n . Thus introduce the violation $\zeta_n \geq 0$ to capture the amount of violation for example x_n . So, for $n = 1 \dots N$, $y_n(w^T x_n) \geq 1 - \zeta_n$, $\zeta_n \geq 0$. We want to minimize the “amount of violation”. One choice is to minimize $\sum_{n=1}^N \zeta_n$, i.e. we wish to find w which solves: Minimize $\sum_{n=1}^N \zeta_n$ s.t. $y_n(w^T x_n) \geq 1 - \zeta_n$, $\zeta_n \geq 0$, where the inequalities hold for $n = 1 \dots N$. Formulate this as a linear program.