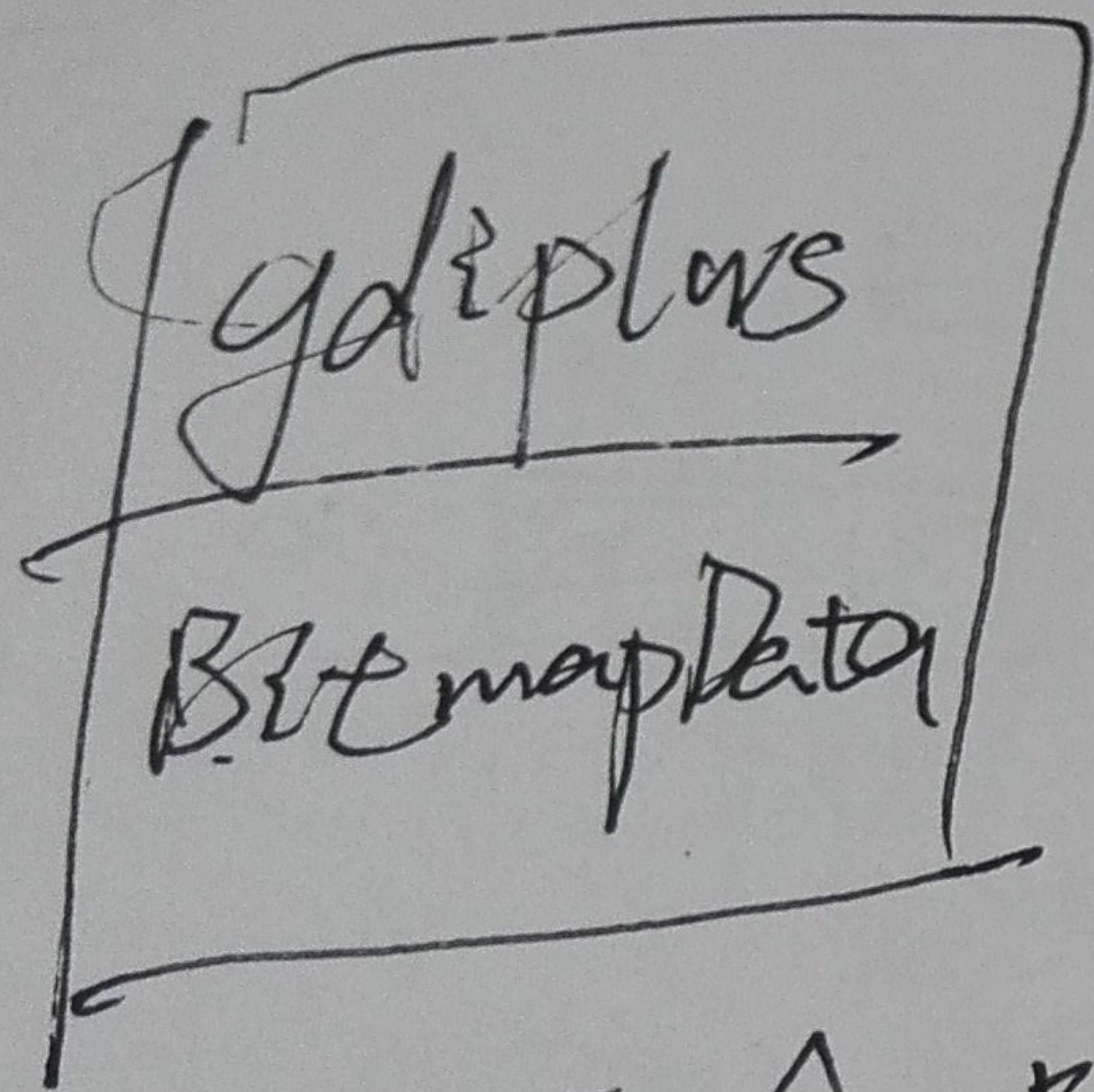


$$\|A - X^*\|_F = \min_{X \in M} \|A - X\|_F$$

$$A = U\Sigma V^T = (U_1, U_2) \begin{bmatrix} \Sigma_1 & 0 \\ 0 & \Sigma_2 \end{bmatrix} \begin{bmatrix} V_1^T \\ V_2^T \end{bmatrix}, \quad \Sigma_i = \text{diag}(\delta_1, \delta_2, \dots, \delta_r)$$



Draw Bitmap

Project Point

Draw Tracking Values

类型 系统自动垃圾回收

1024

1101

409757
mon8341

PixelFormat32bppRgb

32位Rgb

8位留用

$$\text{rotmat} = \begin{bmatrix} 1-2(y^2+z^2) & 2(xy-wz) & 2(xz+wy) \\ 2(xy+wz) & 1-2(x^2+z^2) & 2(yz-wx) \\ 2(xz-wy) & 2(yz+wx) & 1-2(x^2+y^2) \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$



$$e_n = (y - \text{Net}(x_n))^2 = (y - S_1^{(l)})^2 = (y_n - \sum_{i=0}^{d^{(l-1)}} w_{i1}^{(l)} x_i^{(l-1)})^2$$

Last Layer

$$\frac{\partial e_n}{\partial w_{i1}^{(l)}} = 2(y - S_1^{(l)}) \cdot (x_i^{(l-1)}) \quad \delta_1^{(l)} = 2(y - S_1^{(l)})$$

$$\frac{\partial e_n}{\partial w_{ij}^{(l)}} = \frac{\partial e_n}{\partial S_j^{(l)}} \cdot \frac{\partial S_j^{(l)}}{\partial w_{ij}^{(l)}} = \boxed{\delta_j^{(l)}} \cdot (x_i^{(l-1)})$$

$$\begin{aligned} \delta_j^{(l)} &= \frac{\partial e_n}{\partial S_j^{(l)}} = \sum_{k=1}^{d^{(l+1)}} \frac{\partial e_n}{\partial S_k^{(l+1)}} \cdot \frac{\partial S_k^{(l+1)}}{\partial x_j^{(l)}} \cdot \frac{\partial x_j^{(l)}}{\partial S_j^{(l)}} \\ &= \sum_k (\delta_k^{(l+1)}) (\omega_{jk}^{(l+1)}) (\tanh'(S_j^{(l)})) \end{aligned}$$

$$\delta^{(l)} \longrightarrow \delta^{(l-1)} \leftarrow f^{(l+1)}$$

Back propagation Algorithm (BP) Algorithm

$$W_{ij}^{(l)} \leftarrow W_{ij}^{(l)} - \eta x_i^{(l)} \delta_j^{(l)}$$

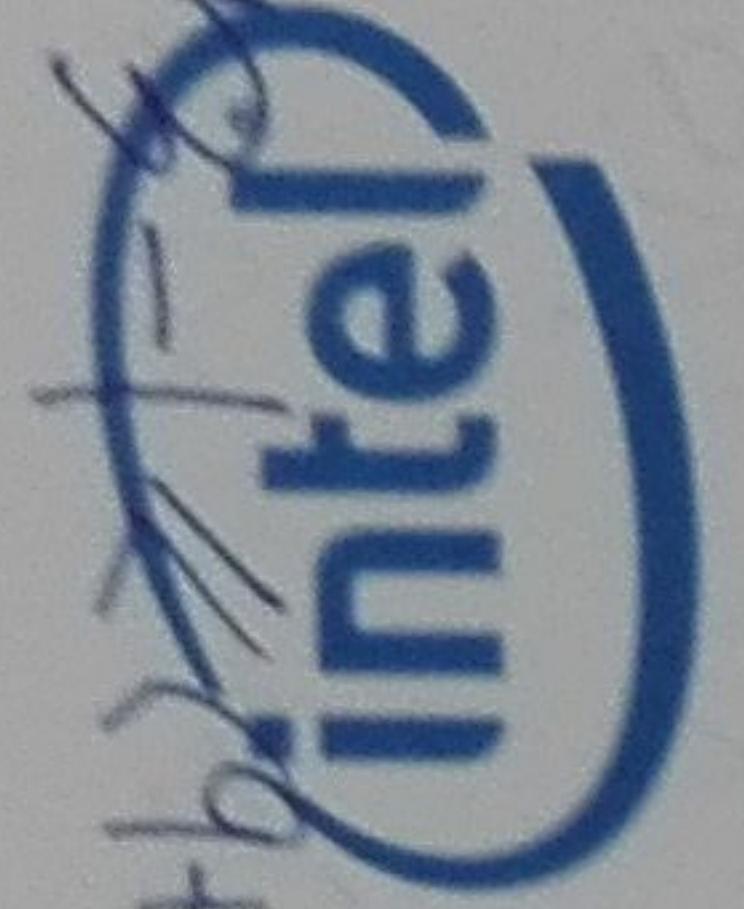
regulation

$$\frac{(W_{ij}^{(l)})^2}{H(W_{ij}^{(l)})^2}$$

初值小权重，随机小权重。

Soft-Margin C 越大越复杂，容易 overfit

$$\text{Primal: } \min_{b, w, \epsilon} \frac{1}{2} w^T w + C \sum_{n=1}^N \epsilon_n, \text{ st. } y_n(w^T z_n + b) \geq 1 - \epsilon_n, \epsilon_n \geq 0$$



$$\begin{aligned} L(b, w, \epsilon, \alpha, \beta) &= \frac{1}{2} w^T w + C \sum_{n=1}^N \epsilon_n \\ &\quad + \sum_{n=1}^N \alpha_n (1 - \epsilon_n - y_n(w^T z_n + b)) + \sum_{n=1}^N \beta_n (-\epsilon_n) \\ \text{Dual: } \max_{\alpha \geq 0, \beta \geq 0} & \left(\min_{b, w, \epsilon} L(b, w, \epsilon, \alpha, \beta) \right) \end{aligned}$$

$$\frac{\partial L}{\partial \epsilon_n} = C - \alpha_n - \beta_n = 0 \Rightarrow \beta_n = C - \alpha_n, \alpha_n \leq C$$

$$\rightarrow \max_{\alpha \geq 0, \beta \geq 0} \left(\min_{b, w} \left(\frac{1}{2} w^T w + \sum_{n=1}^N \alpha_n (1 - y_n(w^T z_n + b)) \right) \right)$$

$$\frac{\partial L}{\partial w} = 0 \Rightarrow w = \sum_{n=1}^N \alpha_n y_n z_n$$

~~W is not free~~

$$\alpha_n (1 - \epsilon_n - y_n(w^T z_n + b)) = 0 \quad \Rightarrow \quad \text{SV}(\alpha_n > 0)$$

$$(C - \alpha_n) \epsilon_n = 0$$

$$\begin{aligned} \text{SV } \not\perp \alpha_n &\Rightarrow \text{free SV} \quad \text{即 } \alpha_n \text{ 不在边界上} \\ \text{if } \alpha_n \neq 0, \text{ s.t. } & \epsilon_n = 0, \text{ i.e. } b = y_s - w^T z_s \end{aligned}$$

$$b = y_s - \sum_n \alpha_n y_n K(x_n, x_s)$$

~~SV makes n~~

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non SV: $\alpha_n = 0, \xi_n = 0$ 在边界外

free SV: $0 < \alpha_n < C, \xi_n = 0$ 在边界上, 用以确定 b

bounded SV: $\alpha_n = C, \xi_n = 1 - y(\mathbf{w}^T \mathbf{x}_n + b)$, violation amount 違反量
即 在边界内的 ~~违反量~~ (容忍度)

Tip:

SV 数目少一点比较好. $E_{\text{lenent.}} \leq \frac{|SV|}{N}$

{ lib linear
libsvm

autoencoder

denoising autoencoder

artificial noise/hint as regularization.



linear autoencoder

exclude γ_0

constraint $w_{ij}^{(0)} = V\gamma_i^{(0)} = W_{ij}$: regularization

$W = [W_{ij}]$ of size $d \times d$

assume $\tilde{d} < d$: ensure non-trivial solution.

$$h_k(x) = \sum_{j=0}^{\tilde{d}} W_{kj} (\sum_{i=1}^d w_{ij} \gamma_i) = WW^T x$$

$$\text{rank}(WW^T) \leq \tilde{d}$$

$$E_{in}(h) = E_{in}(W) = \frac{1}{N} \sum_{n=1}^N \|x_n - WW^T x_n\|^2$$

$$\text{rank}(T) \leq \tilde{d}$$

eigen-decompose $WW^T = V \Gamma V^T$, V is orthogonal $\Rightarrow W^T = V \Gamma V^T = I$

$\therefore WW^T x_n = V \Gamma V^T x_n$ 将 x_n 中 $d - \tilde{d}$ 维去除 (为 0) Γ 是 diagonal $\leq \tilde{d}$ non-zero

V^T : rotate or reflect

Γ : set $d - \tilde{d}$ components to 0

V : back-rotate

$$\min_{V, \Gamma} \frac{1}{N} \sum_{n=1}^N \|V \Gamma V^T x_n - V \Gamma V^T x_n\|^2$$

want $I - \Gamma$ many 0

$$\Rightarrow \min_V \min_{\Gamma} \sum_{n=1}^N \| (I - \Gamma) V^T x_n \|^2$$

Γ_{max} Intel China Research Center Ltd.
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$$\Rightarrow \min_V \sum_{n=1}^N \| \begin{bmatrix} 0 & 0 \\ 0 & I_{d-\tilde{d}} \end{bmatrix} V^T x_n \|^2$$

$\Gamma = \begin{bmatrix} I_{\tilde{d}} & 0 \\ 0 & 0 \end{bmatrix}$
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$$\Rightarrow \max_V \sum_{n=1}^N \| \begin{bmatrix} I_{\tilde{d}} & 0 \\ 0 & 0 \end{bmatrix} V^T x_n \|^2 \Rightarrow \max_V \sum_{n=1}^N V^T x_n x_n^T V$$

subject to $V V^T = I$

autoencoder

denoising autoencoder

artificial noise/hint as regularization.



linear autoencoder

exclude \mathbf{x}_0

constraint $w_{ij}^{(0)} = w_{ji}^{(0)} = w_{ij}$: regularization $W = [w_{ij}]$ of size $d \times d$

assume $\tilde{d} < d$: ensure non-trivial solution.

$$h_k(\mathbf{x}) = \sum_{j=0}^{\tilde{d}} w_{kj} \left(\sum_{i=1}^d w_{ij} x_i \right) = WW^T \mathbf{x}$$

$$\begin{aligned} \text{rank}(WW^T) &\leq \tilde{d} \\ \downarrow \\ \text{rank}(T) &\leq \tilde{d} \end{aligned}$$

$$E_{in}(h) = E_{in}(W) = \frac{1}{N} \sum_{n=1}^N \| \mathbf{x}_n - WW^T \mathbf{x}_n \|^2$$

eigen-decompose $WW^T = V \Gamma V^T$, V is orthogonal $\Rightarrow W^T = V^T V = I$

$\therefore \underbrace{WW^T \mathbf{x}_n}_{\text{将 } \mathbf{x}_n \text{ 中 } d-\tilde{d} \text{ 维去除掉 (为0)}} = V \Gamma V^T \mathbf{x}_n$ Γ is diagonal $\leq \tilde{d}$ non-zero

V^T : rotate or reflect

Γ : Set $d-\tilde{d}$ components to 0

V : back-rotate

$$\min_V \min_{\Gamma} \frac{1}{N} \sum_{n=1}^N \| V \Gamma V^T \mathbf{x}_n - V \Gamma V^T \mathbf{x}_n \|^2 \rightarrow \text{want } I - \Gamma \text{ many 0}$$

$$\Rightarrow \min_V \left[\min_{\Gamma} \sum_{n=1}^N \| (I - \Gamma) V^T \mathbf{x}_n \|^2 \right] \rightarrow \Gamma_{\max} \approx \begin{bmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{bmatrix}$$

$$\Rightarrow \min_V \sum_{n=1}^N \| \begin{bmatrix} 0 & 0 \\ 0 & I_{d-\tilde{d}} \end{bmatrix} V^T \mathbf{x}_n \|^2$$

$$\Gamma = \begin{bmatrix} I_{\tilde{d}} & 0 \\ 0 & 0 \end{bmatrix}$$

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$$\Rightarrow \max_V \sum_{n=1}^N \| \begin{bmatrix} I_{\tilde{d}} & 0 \\ 0 & 0 \end{bmatrix} V^T \mathbf{x}_n \|^2 \Rightarrow \max_V \sum_{n=1}^N V^T \mathbf{x}_n \mathbf{x}_n^T V$$

subject to $V V^T = I$

$$L(V, X, \chi) = \sum_{n=1}^N V^T \chi_n \chi_n^T V \quad (\text{cancel } V^T V - 1)$$

$$\frac{\partial L}{\partial V} = \sum_{n=1}^N V^T \chi_n \chi_n^T - N V = 0 \Rightarrow \sum_{n=1}^N \chi_n \chi_n^T V = N V$$

选出 top most 红色 eigenvectors, at most d

Linear Autoencoder or PCA

$$\bar{X} = \frac{1}{N} \sum_{n=1}^N \chi_n, \quad \chi_n = \chi_n - \bar{X}$$

calculate d top eigenvectors w_1, w_2, \dots wrt of $\bar{X}^T \bar{X}$

return feature transform $\phi(x) = W(\bar{X}^T \bar{X})$

生成性子空间 spanned subspace

$$W = \text{Span}\{\chi_1, \chi_2, \dots, \chi_n\} = \{k_1\chi_1 + k_2\chi_2 + \dots + k_n\chi_n \mid k_i \in F\}$$

$\chi_1, \chi_2, \dots, \chi_n$ 向量系的线性包

定理:

$$B \in \mathbb{R}^{m \times r}, C \in \mathbb{R}^{r \times n}; B^T B \leq C^T C \text{ 都非奇异; 即 } B^T B, C^T C \text{ 的}$$

$B^T B$ 为满秩 $(B^T B)^{-1} B^T B = I$, 则 $B_L^{-1} = (B^T B)^{-1} B^T$

$$A \in \mathbb{R}^{m \times n}, G \in \mathbb{R}^{n \times m}$$

满足 $AGA = A$, $GAG = G$, $(AG)^T = AG$, $(GA)^T = GA$, $G^T A$ 和 $A^T G$ 的
Moore-Penrose 广义逆 A^+ . 有且唯一

$$\text{rank}(A^+) = \text{rank}(A A^T) = \text{rank}(A) = \text{rank}(A)$$

$$\chi_1, \chi_2, \dots, \chi_n \text{ 正交 } \|\chi_1 + \chi_2 + \dots + \chi_n\|^2 = \|\chi_1\|^2 + \|\chi_2\|^2 + \dots + \|\chi_n\|^2$$

Schmidt 正交化

$$q_1 = \frac{q'_1}{\gamma_{11}}, \quad \gamma_{11} = \|q'_1\|, \quad \text{其中 } q'_1 = \chi_1$$

γ_{11} 约 28~30

$$q_k = \frac{q'_k}{\gamma_{kk}}, \quad \gamma_{kk} = \|q'_k\|, \quad \gamma_{kk} = (\chi_k, q'_k), \quad q'_k = \chi_k - \gamma_{1k} q'_1 - \gamma_{2k} q'_2 - \dots - \gamma_{kk} q'_k$$

正交变换

$$(T\alpha, T\beta) = (\alpha, \beta), \quad T \text{ 是 } V \text{ 上正交变换}$$

T 为正交基 \rightarrow 正交基

$$AT = AAT^{-1}, A^T = A^{-1}, A = \begin{bmatrix} e_1 \\ e_2 \\ \vdots \\ e_m \end{bmatrix}$$

生成线性子空间 Spanned subspace

$$W = \text{Span}\{\chi_1, \chi_2, \dots, \chi_n\} = \{k_1\chi_1 + k_2\chi_2 + \dots + k_n\chi_n \mid k_i \in F\}$$

$\chi_1, \chi_2, \dots, \chi_n$ 向量系的线性组合

定理:

$$\boxed{B \in R^{m \times n}, C \in R^{n \times n}; B^T B \text{ 与 } C C^T \text{ 都非奇异}; \text{ 即 } B^T B, C C^T \text{ 可逆}}$$
$$\boxed{B^T B \text{ 的逆 } (B^T B)^{-1} B^T B = I, \text{ 则 } B^{-1} = (B^T B)^{-1} B^T}$$

$$A \in R^{m \times n}, G \in R^{n \times m}$$

满足 $AGA = A$, $GAG = G$, $(GA)^T = GA$, $(GA)^T = GA$. 时, G 为 A 的
Moore-Penrose 广义逆 A^+ . 且唯一

$$\text{rank}(A^+) = \text{rank}(A^T A) = \text{rank}(A)$$

$$\chi_1, \chi_2, \dots, \chi_n \in R \quad \|\chi_1 + \chi_2 + \dots + \chi_n\|^2 = \|\chi_1\|^2 + \|\chi_2\|^2 + \dots + \|\chi_n\|^2$$

正交向量组

Schmidt 正交化

$$q_1 = \frac{q_1'}{\|q_1'\|}, \quad v_1 = \|q_1'\|, \quad \text{其中 } q_1' = \chi_1 \quad \text{按 PPT 24}$$
$$q_k = \frac{q_k'}{\|q_k'\|}, \quad v_{kk} = \|q_k'\|, \quad v_{ik} = (q_k, q_i), \quad q_k' = \chi_k - v_{1k}q_1' - v_{2k}q_2' - \dots - v_{k-1}q_{k-1}'$$

正交变换


$$(Tx, Ty) = (\chi, \gamma), \quad T \text{ 是 } V \text{ 上正交变换}$$

$$\begin{cases} \forall x \in V, (Tx, Ty) = (\chi, \gamma) \\ \text{正交基} \xrightarrow{T} \text{正交基} \end{cases}$$
$$A^T A = A^T I, \quad A^T = A^{-1}, \quad A = \begin{bmatrix} v_1 & v_2 & \dots & v_m \end{bmatrix}$$

EnableStream (TYPE, H, fx)

11 . . ,

PxSenseManager sensorManager = session → CreateSenseManager();



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- private
- # protected
- + public

PXC_Tracker:

TrackingValues trackData.

Sensor->QueryTrackerSample()

pTracker->QueryTrackingValues(iterator, trackingValue)

PXCCapture::Sample

PXCIImage

查詢追蹤值

color
depth
ir

left
right

vector<Model>

CSIDs 3D 坐標

將文件名寫在 g-targets

ETRackInit

} Object-tracker.cpp

Object-tracker.h

```
PXCMsenseManager AcquireFrame {true  
                                aligned or not  
                                false  
                                EnableStream (TYPE, H,  
                                V, ps)  

```

define some Handler function

```
PXCMSenseManager Handler handler = new ---
```

```
PXCMSenseManager sm;
```

```
sm. init ( handler );
```

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算圖像 P 的高斯差

in in

^ ^ .

皮膚識別

intel®

PXCMSession

ImplDesc 指述信息.

ImageInfo



PXCMImage

CreateImage(PXCMImage::ImageInfo info).

CreateImage(ImageInfo info, ImageData data).

Image Data.

PixelFormat.

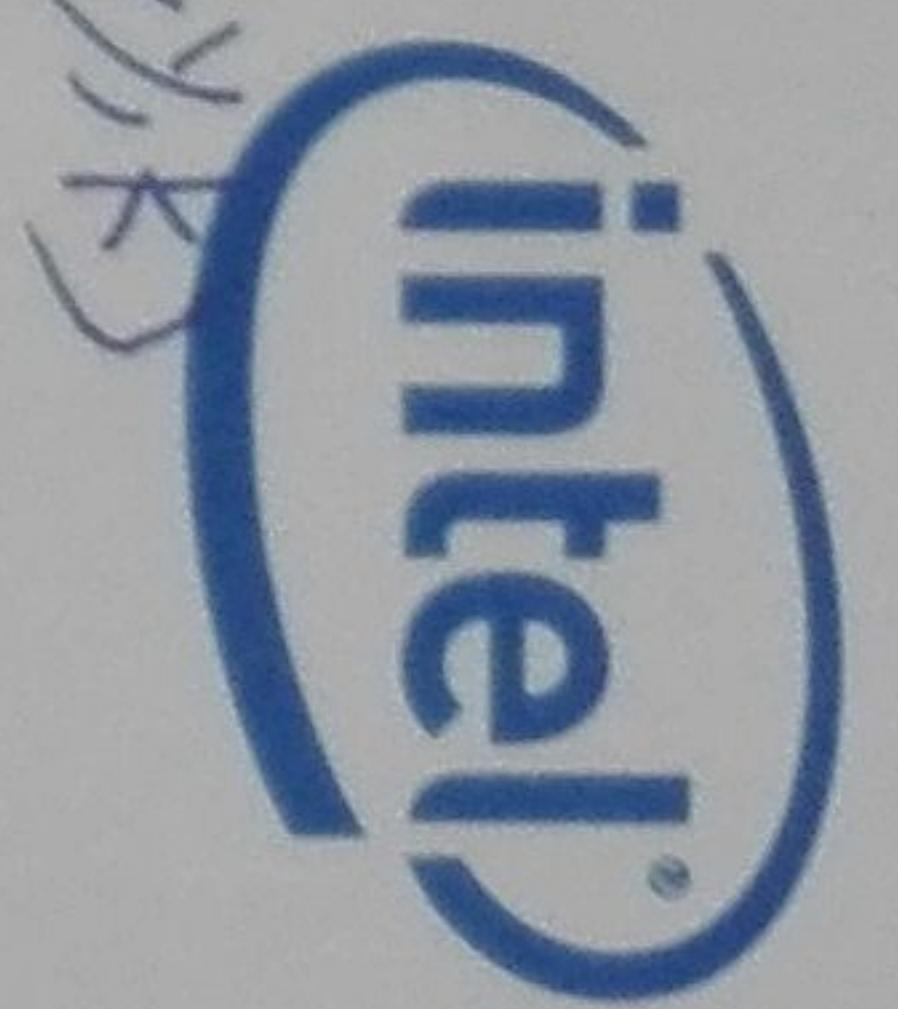
像素类型.

Int32[i] pitches

Int4r[] planes

計算圖像 P 的高斯差

$$D_{(x,y),\delta} = \frac{(g_{(x,y),k\delta}) - g_{(x,y),\delta}) * P}{k\delta - \delta} = \frac{P_{\text{複合濾波}}}{L_{(x,y),k\delta} - L_{(x,y),\delta}}$$



$$M_{SIFT}(x,y) = \sqrt{\left(L_{(x+1,y)} - L_{(x,y)}\right)^2 + \left(L_{(x,y+1)} - L_{(x,y)}\right)^2}$$

$$\theta_{SIFT}(x,y) = \arctan\left(\frac{L_{(x,y+1)} - L_{(x,y-1)}}{L_{(x+1,y)} - L_{(x-1,y)}}\right)$$

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~~若矩阵非零，rank(A) = r, ATATA 有相同非零特征值 f₁, f₂, ..., f_r~~

$$V^T A T A^T = \begin{bmatrix} E_{r,0} & 0 \\ 0 & 0 \end{bmatrix}$$

其中 $E_r = \text{diag}(f_1, f_2, \dots, f_r)$

$$\begin{bmatrix} V_1 \\ V_2 \end{bmatrix}$$

$$U^T U = I_r \Leftrightarrow U^T = U^{-1}$$

$$U^T A V = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

$$I_r = V^T V^T A V = \sum_i \lambda_i^2 \Leftrightarrow V^T A V = \sum_i \lambda_i^2$$

$$U^T$$

Mr. Wm. H. Mulligan
1883.

acc-shaped
xx-
libra

Algonquian
Indian
Language

Wings

1880

1890-1891
April 19

Edgar Allan Poe

Elkhorn Valley
Canyon Int. Park

Henry
Wadsworth

Algebraic
Geometry

Georgie
H. G. H.
George

John C. H. Grabill
1896

John G. Stetson

The image shows a hand-drawn diagram at the top consisting of a square with arrows forming a clockwise cycle. Below this diagram, the word "Execution" is written vertically in a cursive script.

Aug 1st - New England
and Western
Admiralty
B.I.
..

动态链接

Linker: .so

重定位: .o

gcc -L 指定头文件目录
-l 指定库文件
(默) -ldl, libgcc, libstdc++

gcc -shared xx.c -o libxx.so

可执行: ./xx

open()

close()

read()
write()
库名, 如 libxx.so

读取 ELF 头部
readelf -h xx

ELF: Executable
and Linkable Format

objdump -x xx

int main() {
 char *arg1, *arg2;

char temp[100];

Shell ⇒ execve

ABI: Application Binary Interface
应用程序二进制接口

动态链接

Linux: .so Win: .dll

gcc -shared xx.c -o libxx.so

dlopen()动态加载

dlsym()

fclose()

库名 xxx, 动态 libxxx.so

可重定位: .o

可执行: .exe

共享库: static

共享库: dynamic

readelf -h xxx

读取 ELF 头部

ELF: Executable

and

可执行
与链接
格式

Object

库文件
或 DLL

gcc -L 指定头文件路径
-l 指定库文件
-Wl,--start-group LIBRARIES
-Wl,--end-group

int main (int argc, char *argv[])

char temp[]

on g++/gcc

objcopy

可执行

与链接
格式

ABI: Application
Binary Interface

应用程序
二进制接口

Shell → execve

↳ execve(const char *filename)

int execve(const char *filename)

$$L(b, w, \alpha) = \frac{1}{2} w^T w + \sum_{n=1}^N \alpha_n (1 - y_n(w^T z_n + b))$$

$$\frac{\partial L}{\partial b} = -\sum_{n=1}^N \alpha_n y_n = 0 \Rightarrow \sum_{n=1}^N \alpha_n y_n = 0$$

$$\frac{\partial L}{\partial w} = w - \sum_{n=1}^N \alpha_n y_n z_n = 0 \Rightarrow w = \sum_{n=1}^N \alpha_n y_n z_n$$

~~$\sum_{n=1}^N \alpha_n y_n z_n = 0$~~

$$\Rightarrow \max_{\alpha \geq 0} \left(\min_{b, w} L(b, w, \alpha) \right)$$

$$\Rightarrow \max_{\alpha \geq 0, \sum_{n=1}^N \alpha_n y_n = 0, w = \sum_{n=1}^N \alpha_n y_n z_n} \left(-\frac{1}{2} w^2 + \sum_{n=1}^N \alpha_n \right)$$

$$\begin{aligned} & \min_{\alpha} \frac{1}{2} \sum_{n=1}^N \sum_{m=1}^M \alpha_n \alpha_m / n y_n y_m z_n^T z_m - \sum_{n=1}^N \alpha_n \\ & \text{subject to } \sum_{n=1}^N y_n \alpha_n = 0, \alpha_n \geq 0 \end{aligned}$$

[Standard QP]

$$QP(Q, P, A, c)$$

$$\min_{\alpha} \frac{1}{2} \alpha^T Q \alpha + P^T \alpha$$

$$\text{subject to } a_i^T \alpha \geq c_i$$

$$q_{n,m} = y_n y_m z_n^T z_m \quad \begin{cases} a_n^T = y \\ a_m^T = -y \\ P = I - 1 \end{cases}$$

$$c_i = 0, c \leq 0$$

KKT Optimality Conditions

Primal feasible: $y_n(w^T z_n + b) \geq 1$

Dual feasible: $\alpha_n \geq 0$

Dual-inner optimal: $\begin{cases} \sum y_n \alpha_n = 0 \\ 0 = \sum \alpha_n y_n z_n \end{cases}$

Primal-inner optimal: $\alpha_n (1 - y_n(w^T z_n + b)) = 0$

(Karush-Kuhn-Tucker)

$\min_{\alpha} \max_{b \leq 0} \geq \max_{b \leq 0} \min_{\alpha}$
 dual problem

strong duality "=="

{ convex primal
feasible primal (separable)
linear constraints }

$$w = \sum \alpha_n y_n z_n$$

$$b = y_n - w^T z_n, \text{ when } \alpha_n > 0$$

$\alpha_n \Rightarrow z_n$ is on the flat base

$SV(\alpha > 0)$

$$\Rightarrow w = \sum \alpha_n y_n z_n = \sum_{SV} \alpha_n y_n z_n$$

$$b = y_n - w^T z_n, \text{ any } SV(z_n, y_n)$$

$$L(b, w, \alpha) = \frac{1}{2} w^T w + \sum_{n=1}^N \alpha_n (1 - y_n(w^T z_n + b))$$

$$\frac{\partial L}{\partial b} = -\sum_{n=1}^N \alpha_n y_n = 0 \Rightarrow \sum_{n=1}^N \alpha_n y_n = 0$$

$$\frac{\partial L}{\partial w_i} = w_i - \sum_{n=1}^N \alpha_n y_n z_{n,i} = 0 \Rightarrow w = \sum_{n=1}^N \alpha_n y_n z_n$$

~~maximize over $\alpha \geq 0$~~

$$\Rightarrow \max_{\alpha \geq 0} (\min_{b, w} L(b, w, \alpha))$$

$$\Rightarrow \max_{\alpha \geq 0, \sum \alpha_n y_n = 0, w = \sum \alpha_n y_n z_n} \left(-\frac{1}{2} w^2 + \sum_{n=1}^N \alpha_n \right)$$

$$\min_{\alpha} \max_{b \leq 0} \geq \max_{b \leq 0} \min_{\alpha}$$

dual problem

strong duality "=="

if convex primal
feasible primal (spark)
linear constraints

$$\begin{aligned} & \min_{\alpha} \frac{1}{2} \sum_{n=1}^N \sum_{m=1}^M \alpha_m y_m z_m^T z_n - \sum_{n=1}^N \alpha_n \\ & \text{subject to } \sum_{n=1}^N y_n \alpha_n = 0, \alpha_n \geq 0 \\ & [\text{Standard QP}] \\ & QPCQ, P, A, c \\ & \min_{\alpha} \frac{1}{2} \alpha^T Q \alpha + P^T \alpha \\ & \text{subject to } a_i^T \alpha \geq c_i \\ & q_{n,m} = y_n y_m z_m^T z_n \quad \begin{cases} a_1 = y \\ a_2 = -y \\ a_3 = 0 \end{cases} \\ & P = [-I]_N \quad \begin{cases} c_1 = 0 \\ c_2 = 0 \\ c_3 = 0 \end{cases} \end{aligned}$$

KKT Optimality Conditions

primal feasible: $y_n(w^T z_n + b) \geq 1$

dual feasible: $\alpha_n \geq 0$

dual-inner optimal: $\begin{cases} \sum y_n \alpha_n = 0 \\ w = \sum \alpha_n y_n z_n \end{cases}$

primal-inner optimal: $\begin{cases} -y_n(w^T z_n + b) = 0 \end{cases}$

Karush-Kuhn-Tucker

$$w = \sum \alpha_n y_n z_n$$

$$b = y_n - w^T z_n, \text{ when } \alpha_n > 0$$

$\alpha_n \Rightarrow z_n$ is on the flat boundary

$$SV(\alpha > 0)$$

$$\Rightarrow w = \sum \alpha_n y_n z_n = \sum_{SV} \alpha_n y_n z_n$$

$$b = y_n - w^T z_n, \text{ any } SV(z_n, y_n)$$

Sim Hash

$$d(w_1, w_2, w_3 \dots w_n)^{1 \times n}$$

n维的特征向量

每维随机有一个f维的向量

$$\text{即 } h(w_i) = (h_1, h_2 \dots, h_f)$$

值为域-1

表征时可用0,1表示,即减去

$$H = \begin{bmatrix} h(w_1) \\ h(w_2) \\ \vdots \\ h(w_n) \end{bmatrix}^{n \times f}$$

$d \times H \Rightarrow$ 对
fingerprint

$d \times H$ 二值化后得到签名.

fingerprint 之间的 Hamming 距离
便可作为相似度.

64位 Sim Hash 在3以内可认为相
似度较高.

Stacking

$$f(x) = \sum_j^L \omega_j \hat{f}_j(x), \quad \omega_j \geq 0, \sum_j \omega_j = 1$$

$$\min_{\omega} [\text{VALIDATION ERROR} \left(\sum_j^L \omega_j \hat{f}_j \right)]$$