

# Gradient computing of Multi-class SVM

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Here is the gradient computing I found in Stanford CS231N course. For simplicity, let us use the loss function of multi-class SVM with only one example and without regularization term, i.e.

$$L(w, b) = \sum_{j=1, j \neq y^{(i)}}^K \max \left( 0, (w^{(j)} x^{(i)} + b^{(j)}) - (w^{(y^{(i)})} x^{(i)} + b^{(y^{(i)})}) + \Delta \right)$$

Compute the gradient with respect to  $w^{(y^{(i)})}$ , we get:

$$\frac{\partial L}{\partial w^{(y^{(i)})}} = - \left( \sum_{j=1, j \neq y^{(i)}}^K \mathbb{1}\{(w^{(j)} x^{(i)} + b^{(j)}) - (w^{(y^{(i)})} x^{(i)} + b^{(y^{(i)})}) + \Delta > 0\} \right) x^{(i)}$$

For the other weights where  $j \neq y^{(i)}$ , the gradient is:

$$\frac{\partial L}{\partial w^{(j)}} = \mathbb{1}\{(w^{(j)} x^{(i)} + b^{(j)}) - (w^{(y^{(i)})} x^{(i)} + b^{(y^{(i)})}) + \Delta > 0\} x^{(i)}$$