

$$\begin{aligned} \arg \min_{\mathbf{w} \in \mathbb{R}^{\mathcal{H}_\phi}} \quad & \frac{1}{2} \|\mathbf{w}\|^2 + C \sum_{i=1}^m \xi^{(i)} \\ \text{s.t.} \quad & y^{(i)} (\mathbf{w}^\top \phi(\mathbf{x}^{(i)}) + b) \geq 1 - \xi^{(i)}, \xi^{(i)} \geq 0, i \in \{1, \dots, m\} \end{aligned}$$

classification with a hyper-plane in  
 $\mathcal{H}, y = \text{sgn}\{\mathbf{w}^\top \phi(\mathbf{x}^{(i)}) + b\}$

encourage the prediction and the  
 desired outputs have the same sign

a non-negative slack variable to be tolerant to data noise

the hyper-plane which can  
 maximize the margin from itself  
 to its closest instance is preferred

- positive instances
- negative instances

