

$$\Rightarrow \min_{\vec{w}, b, \xi} \frac{1}{2} \|\vec{w}\|^2 + \frac{C}{n} \sum_{i=1}^n \xi_i^2$$

$$\text{s.t. } \xi_i = \max \{0, 1 - y_i (\vec{w}^T \vec{x}_i + b)\}$$

It associates with ERM with squared ~~hinge~~ hinge loss

(b). if $\xi_i \geq 0$ dropped,

$$\text{obj. fun reduces to: } \min_{\vec{w}, b, \xi} \frac{1}{2} \|\vec{w}\|^2 + \frac{C}{n} \sum_{i=1}^n \xi_i^2$$

$$\text{s.t. } \xi_i \geq 1 - y_i (\vec{w}^T \vec{x}_i + b)$$

suppose if $1 - y_i (\vec{w}^T \vec{x}_i + b) < 0$. so that ξ_i can be chosen as less than zero satisfying the constraints above.

Then it's obvious that for $\xi_i < 0$. $\xi_i^2 > 0^2$.

for we choose these ξ_i to be zero still satisfies constraints above but with smaller objective value

Thus there is no need to specify $\xi_i \geq 0$ because we will choose $\xi_i = 0$ for those ξ_i can be less than zero.

(c) advantage: Since this loss uses squared slack variables, to minimize the objective function, there will be more penalty to data points which violate the margin.

disadvantage:

But also more penalty means there will be less robustness than hinge loss.