

d) Considering the following two dimensional data samples x_i with the labels y_i =

| i | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 |
|-------|--|--|--|--|--|--|--|--|
| x_i | $\begin{pmatrix} 2 \\ 4 \end{pmatrix}$ | $\begin{pmatrix} 4 \\ 6 \end{pmatrix}$ | $\begin{pmatrix} 5 \\ 5 \end{pmatrix}$ | $\begin{pmatrix} 7 \\ 7 \end{pmatrix}$ | $\begin{pmatrix} 6 \\ 1 \end{pmatrix}$ | $\begin{pmatrix} 6 \\ 2 \end{pmatrix}$ | $\begin{pmatrix} 8 \\ 4 \end{pmatrix}$ | $\begin{pmatrix} 9 \\ 6 \end{pmatrix}$ |
| y_i | 1 | 1 | 1 | 1 | -1 | -1 | -1 | -1 |

a Quadratic Programming solver gives the dual solution $\alpha^* = (0; 0; 0; 0; 0.41; 0; 0.03; 0; 0.38)$.
With this solution:

i) Name all support vectors, (1 points)

Support Vectors:

From the dual solution, $\alpha = (0; 0; 0; 0.41; 0; 0.03; 0; 0.38)$,

the corresponding support vectors are datapoints in x_i where the lagrange multipliers are non-zero.
These are x_4 , x_6 and x_8 (where $\alpha_4 = 0.41$, $\alpha_6 = 0.03$ and $\alpha_8 = 0.38$)

$$x_4 = \begin{pmatrix} 7 \\ 7 \end{pmatrix}$$

$$x_6 = \begin{pmatrix} 6 \\ 2 \end{pmatrix}$$

$$x_8 = \begin{pmatrix} 9 \\ 6 \end{pmatrix}.$$

ii) Calculate the primal solution, (2 points)

$$\text{Primal Solution: } w^* = \sum_{i=1}^N \alpha_i y_i x_i$$

$$w = 0.41 \cdot \begin{pmatrix} 7 \\ 7 \end{pmatrix} + 0.03 \cdot \begin{pmatrix} 6 \\ 2 \end{pmatrix} + 0.38 \cdot \begin{pmatrix} 9 \\ 6 \end{pmatrix}$$

$$w = [1.99 \quad 1.06].$$

iii) Calculate the value d^* and...? (2 points)

Calculate d^* with the formula:

$$d^* = \frac{|w_* \cdot x_i + b^*|}{\|w_*\|}$$

Find b^* , where $b^* = y_i - (w^*)^T \cdot x_i$

Substitute values y_i and x_i with y_4 and x_4

$$\begin{aligned} b &= -1 - [1.99 \quad 1.06] \cdot \begin{pmatrix} 7 \\ 7 \end{pmatrix} \\ &= -1 - 14.63 \\ b &= -15.63. \end{aligned}$$

Inserting b and x_4 in the previous equation to obtain d^* :

$$\begin{aligned} d^* &= \frac{|w_* \cdot x_i + b^*|}{\|w_*\|} \\ d^* &= \frac{|[1.99 \quad 1.06] \cdot \begin{pmatrix} 7 \\ 7 \end{pmatrix} - 15.63|}{\|[1.99 \quad 1.06]\|} = \frac{0.28}{2.27} \end{aligned}$$

iv) calculate the margin. (1 points)

The margin is twice the value of d^* :

margin = $2d$

$$\text{Margin} = 2 * \frac{0.28}{2.27} = \frac{0.56}{2.27}$$