## Programming

(a)

### 1. Optimization Problem

- (1) From basic form, we have the Lagrange function  $\mathcal{L}(w,b,\alpha) = \frac{1}{2}\|w\|^2 + \sum_{i=1}^m \alpha_i [1 y_i(w^T x_i + b)]$
- (2) Stationarity:  $\frac{\partial \mathcal{L}}{\partial \mathbf{w}} = 0 \Rightarrow \mathbf{w} = \sum_{i}^{m} \alpha_{i} y_{i} \mathbf{x}_{i} \qquad \frac{\partial \mathcal{L}}{\partial b} = 0 \Rightarrow \sum_{i}^{m} \alpha_{i} y_{i} = 0$
- (3) Feasibility:  $\alpha_i \geq 0, \ 1 y_i \left( \mathbf{w}^\top \mathbf{x}_i + b \right) \leq 0, \ \forall i$
- (4) Complementary slackness:  $\alpha_i \left[1 y_i \left(\mathbf{w}^{\mathsf{T}} \mathbf{x}_i + b\right)\right] = 0, \ \forall i$
- (5) we get the dual problem and replace all stationary conditions:  $\sum_{i=1}^{max} \alpha_i \frac{1}{2} \sum_{i,j}^{m} \alpha_i \alpha_j y_i y_j x_i^T x_j \quad \text{s.t.} \quad \sum_{i=1}^{m} \alpha_i y_i = 0, \quad \alpha_i \geq 0, \quad \forall i$
- (6) calculate w and b using the optimal  $w = \sum_{i}^{m} \alpha_{i} y_{i} \mathbf{x}_{i} \quad b = \frac{1}{|\mathcal{S}|} \sum_{j \in \mathcal{S}} \left( y_{j} \sum_{i}^{m} \alpha_{i} y_{i} \mathbf{x}_{i}^{\top} \mathbf{x}_{j} \right) \quad \text{where } \mathcal{S} = \{i \mid \alpha_{i} > 0\}$  solution

#### 2. result:

### (b)

## 1. Optimization Problem

$$\min_{w,b,\xi} \ \frac{1}{2} \|w\|^2 + C \sum_{i=1}^m \xi_i \quad \text{s.t.} \quad 1 - \xi_i - y_i (w^T x_i + b) \le 0, \quad \forall i \quad -\xi_i \le 0 \quad \forall i$$

 $\mathcal{L}(w,b,\alpha) = \frac{1}{2}\|w\|^2 + C\sum_{i=1}^m \xi_i + \sum_{i=1}^m [\alpha_i(1-\xi_i-y_i(w^Tx_i+b)) + \mu_i(-\xi_i)]$  (2) Lagrange function: where  $\alpha_i,\mu_i \geq 0, \quad \forall i$ 

(3) stationarity: 
$$\frac{\partial \mathcal{L}}{\partial \mathbf{w}} = 0 \Rightarrow \mathbf{w} = \sum_{i}^{m} \alpha_{i} y_{i} \mathbf{x}_{i} \quad \frac{\partial \mathcal{L}}{\partial b} = 0 \Rightarrow \sum_{i}^{m} \alpha_{i} y_{i} = 0$$

$$\frac{\partial \mathcal{L}}{\partial \varepsilon_{i}} = 0 \Rightarrow \alpha_{i} = C - \mu_{i} \quad \forall i$$

(4) feasibility:  $\alpha_i \geq 0, 1 - \xi_i - y_i \left( \mathbf{w}^\top \mathbf{x}_i + b \right) \leq 0, \ \xi_i \geq 0, \ \mu_i \geq 0, \ \forall i \in [n]$ 

(5) complementary slackness:  $\alpha_i \left(1 - \xi_i - y_i \left(\mathbf{w}^\top \mathbf{x}_i + b\right)\right) = 0, \ \mu_i \xi_i = 0, \ \forall i$ 

(6) by above equations, we get: 
$$\max_{\alpha} \quad \sum_{i=1}^{m} \alpha_i - \frac{1}{2} \sum_{i,j}^{m} \alpha_i \alpha_j y_i y_j x_i^T x_j \quad \text{s.t.} \quad \sum_{i=1}^{m} \alpha_i y_i = 0$$
$$0 \leq \alpha_i \leq C, \quad \forall i$$

$$w = \sum_{i}^{m} \alpha_{i} y_{i} \mathbf{x}_{i} \qquad b = \frac{1}{|\mathcal{M}|} \sum_{j \in \mathcal{M}} \left( y_{j} - \sum_{i}^{m} \alpha_{i} y_{i} \mathbf{x}_{i}^{\top} \mathbf{x}_{j} \right) \quad \text{where } \mathcal{M} = \{i \mid 0 < \alpha_{i} < C\}$$
(7) w and b:

2. result

if C = 0.1

training\_error: 0.024193548387096753

testing\_error: 0.03703703703703709

4 0.09288631

0.00512369]

0.11118361 0.01299479 -0.08894368 0.36526926 -0.07445056 0.17801977

b\_of\_wine\_type\_0: -8.702745624377638

support\_vector\_indices\_of\_wine\_type\_0: [ 18 43 68 106 116 117]

number\_of\_slack\_variable\_of\_wine\_type\_0: 39

2 0.20616001

0.37579988 -0.01044131 0.12928718 -0.11749999 0.05679649 0.32644161

0.00302703]

b\_of\_wine\_type\_1: -3.5746931208668187

support\_vector\_indices\_of\_wine\_type\_1: [ 8 11 13 16 17 21 47 53 72 104 107 114]

number\_of\_slack\_variable\_of\_wine\_type\_1: 77

w\_of\_wine\_type\_2: [-0.08487372 -0.29295446 -0.10102865 -0.03953776 -0.0025316

3 0.07631926

0.45465227 -0.03370602 0.12052404 -0.60369919 0.0893062 0.22714005 -0.00146847]

b\_of\_wine\_type\_2: 5.1633090824552506

support\_vector\_indices\_of\_wine\_type\_2: [ 3 9 50 56 75 84 94 112] number\_of\_slack\_variable\_of\_wine\_type\_2: 50

if C = 0.2

training\_error: 0.016129032258064502

testing\_error: 0.03703703703703709

0.12103827

b\_of\_wine\_type\_0: -8.775883291890398

support\_vector\_indices\_of\_wine\_type\_0: [ 18 43 68 106 117]

```
number_of_slack_variable_of_wine_type_0: 35
```

w\_of\_wine\_type\_1: [ 1.68234971e-02 1.18946416e-01 7.91512469e-02 -7.37104833e -02

1.24840480e-02 2.87091806e-01 4.90470774e-01 1.94710974e-04 1.61058517e-01 -7.36290129e-02 5.47327016e-02 3.97290762e-01 1.73546784e-03]

b\_of\_wine\_type\_1: -4.301830989772964

support\_vector\_indices\_of\_wine\_type\_1: [ 8 11 16 17 21 47 53 72 107 114]
number\_of\_slack\_variable\_of\_wine\_type\_1: 79

b\_of\_wine\_type\_2: 6.880851721089387

support\_vector\_indices\_of\_wine\_type\_2: [ 2 3 9 40 56 75 94 112]
number\_of\_slack\_variable\_of\_wine\_type\_2: 44

if C = 0.3

training\_error: 0.016129032258064502

testing\_error: 0.01851851851851849

```
7 0.18116906
 0.00494689]
b_of_wine_type_0: -9.128417661087653
support_vector_indices_of_wine_type_0: [ 18 68 106]
number_of_slack_variable_of_wine_type_0: 31
e-02
 1.23664508e-02 2.89055319e-01 4.94061488e-01 1.10894479e-04
 1.62174883e-01 -7.39410261e-02 5.49859618e-02 3.99967081e-01
 1.76252096e-03]
b_of_wine_type_1: -4.265220743562575
support_vector_indices_of_wine_type_1: [ 8 11 16 17 21 47 53 107 114]
number_of_slack_variable_of_wine_type_1: 78
w_of_wine_type_2: [-1.53328135e-01 -3.22761792e-01 -9.85858832e-02 1.14183799
e-02
-2.61691430e-02 1.66490897e-01 6.08977353e-01 2.34195390e-02
 2.55872518e-01 -9.88409084e-01 1.92685568e-01 3.18248826e-01
```

```
-5.95473860e-04]
```

b\_of\_wine\_type\_2: 7.691454337946711

support\_vector\_indices\_of\_wine\_type\_2: [ 2 3 9 40 56 75 94 112]

number\_of\_slack\_variable\_of\_wine\_type\_2: 39

if C = 0.4

e-01

training\_error: 0.016129032258064502

testing\_error: 0.01851851851851849

w\_of\_wine\_type\_0: [ 3.57243162e-01 5.90207037e-01 3.78414022e-01 -1.47537202

2.86183880e-04 1.61204548e-01 2.13493638e-01 7.03854009e-02

-2.16449878e-01 4.27347775e-01 -1.27002291e-01 1.47309516e-01

4.96123975e-03]

b\_of\_wine\_type\_0: -10.612331642429297

support\_vector\_indices\_of\_wine\_type\_0: [ 18 68 106]

number\_of\_slack\_variable\_of\_wine\_type\_0: 35

w\_of\_wine\_type\_1: [ 1.68391388e-02 1.19689548e-01 7.94370884e-02 -7.65770600

e-02

1.23664508e-02 2.89055319e-01 4.94061488e-01 1.10894479e-04

1.62174883e-01 -7.39410261e-02 5.49859618e-02 3.99967081e-01

```
1.76252096e-03]
```

b\_of\_wine\_type\_1: -4.265220743562575

support\_vector\_indices\_of\_wine\_type\_1: [ 8 11 16 17 21 53 107 114]

number\_of\_slack\_variable\_of\_wine\_type\_1: 78

 $w\_of\_wine\_type\_2 : [-1.83230978e-01 \ -3.07635191e-01 \ -9.10515665e-02 \ \ 3.4562430$ 

9e-02

-3.02377121e-02 3.15785891e-01 6.89670275e-01 5.38043742e-02

3.43727917e-01 -9.98964129e-01 2.15646182e-01 3.86882362e-01

-4.75519122e-04]

b\_of\_wine\_type\_2: 7.360435194794495

support\_vector\_indices\_of\_wine\_type\_2: [ 2 3 9 40 56 75 94 112]

number\_of\_slack\_variable\_of\_wine\_type\_2: 31

if C = 0.5

training\_error: 0.008064516129032251

testing\_error: 0.01851851851851849

 $w\_of\_wine\_type\_0: [ \ 0.38278408 \ \ 0.62030645 \ \ 0.46656202 \ -0.14868433 \ \ 0.0022512$ 

8 0.13063458

0.19177645 0.09856444 -0.23396638 0.4574861 -0.14199567 0.13526616

0.00520143]

```
support_vector_indices_of_wine_type_0: [ 18 41 68 106]
number_of_slack_variable_of_wine_type_0: 35
e-02
 1.23664508e-02 2.89055319e-01 4.94061488e-01 1.10894479e-04
 1.62174883e-01 -7.39410261e-02 5.49859618e-02 3.99967081e-01
 1.76252096e-03]
b_of_wine_type_1: -4.265220743562575
support_vector_indices_of_wine_type_1: [ 8 11 16 17 21 53 107 114]
number_of_slack_variable_of_wine_type_1: 78
w_of_wine_type_2: [-1.89339427e-01 -2.96004132e-01 -4.50001086e-02 4.2706180
8e-02
 -3.26511816e-02 3.94737009e-01 7.30508774e-01 8.57030611e-02
 4.15286987e-01 -1.00662249e+00 2.38447362e-01 4.29168880e-01
-3.98897992e-04]
b_of_wine_type_2: 7.007567364295701
support_vector_indices_of_wine_type_2: [ 2 3 9 40 56 75 84 94 112]
number_of_slack_variable_of_wine_type_2: 28
```

b\_of\_wine\_type\_0: -11.542658809249613

0.00509501]

training\_error: 0.008064516129032251

testing\_error: 0.01851851851851849

b\_of\_wine\_type\_0: -11.751631013385984

support\_vector\_indices\_of\_wine\_type\_0: [ 18 41 68 81 106]

number\_of\_slack\_variable\_of\_wine\_type\_0: 36

 $1.23664508e-02 \quad 2.89055319e-01 \quad 4.94061488e-01 \quad 1.10894479e-04$ 

1.62174883e-01 -7.39410261e-02 5.49859618e-02 3.99967081e-01

1.76252096e-031

b\_of\_wine\_type\_1: -4.265220743562575

support\_vector\_indices\_of\_wine\_type\_1: [ 8 16 17 21 53 107]

number\_of\_slack\_variable\_of\_wine\_type\_1: 78

w\_of\_wine\_type\_2: [-1.90597104e-01 -3.09128723e-01 -3.38791777e-02 5.0233284 9e-02

-3.72816006e-02 4.16802014e-01 7.57652325e-01 1.10192991e-01

4.87648647e-01 -1.06020346e+00 2.14084397e-01 4.79767643e-01

-4.30213548e-04]

b\_of\_wine\_type\_2: 7.3731075335810425

support\_vector\_indices\_of\_wine\_type\_2: [ 2 3 9 40 56 75 84 94 112]

number\_of\_slack\_variable\_of\_wine\_type\_2: 28

if C = 0.7

training\_error: 0.008064516129032251

testing\_error: 0.01851851851851849

0.09204772

0.00506569]

b\_of\_wine\_type\_0: -11.93794155147734

support\_vector\_indices\_of\_wine\_type\_0: [ 18 68 81 106]

number\_of\_slack\_variable\_of\_wine\_type\_0: 36

```
e-02
 1.23664508e-02 2.89055319e-01 4.94061488e-01 1.10894479e-04
 1.62174883e-01 -7.39410261e-02 5.49859618e-02 3.99967081e-01
 1.76252096e-03]
b_of_wine_type_1: -4.265220743562575
support_vector_indices_of_wine_type_1: [ 8 16 17 21 53 107]
number_of_slack_variable_of_wine_type_1: 78
w_of_wine_type_2: [-2.01333163e-01 -3.15028511e-01 -4.06264965e-02 5.9022555
5e-02
-3.96948625e-02 3.87101929e-01 8.76827418e-01 1.19242537e-01
 5.09756241e-01 -1.06295386e+00 2.06314328e-01 4.98747351e-01
-3.86878377e-04]
b_of_wine_type_2: 7.505439090492528
support_vector_indices_of_wine_type_2: [ 2 3 9 40 56 75 84 94 112]
number_of_slack_variable_of_wine_type_2: 23
```

if C = 0.8

training\_error: 0.008064516129032251

testing\_error: 0.01851851851851849

```
0.06902623
 0.00507091]
b_of_wine_type_0: -12.090285059492206
support_vector_indices_of_wine_type_0: [ 18 68 81 106]
number_of_slack_variable_of_wine_type_0: 35
e-02
 1.23664508e-02 2.89055319e-01 4.94061488e-01 1.10894479e-04
 1.62174883e-01 -7.39410261e-02 5.49859618e-02 3.99967081e-01
 1.76252096e-03]
b_of_wine_type_1: -4.265220743562575
support_vector_indices_of_wine_type_1: [ 8 16 17 21 53 107]
number_of_slack_variable_of_wine_type_1: 78
w_of_wine_type_2: [-2.12281776e-01 -3.20423098e-01 -4.71610010e-02 6.75105337
e-02
-4.19412817e-02 3.56576414e-01 9.96353283e-01 1.28281404e-01
 5.29876082e-01 -1.06389942e+00 1.98191168e-01 5.16004035e-01
-3.46170365e-04]
```

```
b_of_wine_type_2: 7.628838304595769
```

support\_vector\_indices\_of\_wine\_type\_2: [ 2 3 9 40 56 75 84 94 112] number\_of\_slack\_variable\_of\_wine\_type\_2: 21

if C = 0.9

training\_error: 0.008064516129032251

testing\_error: 0.01851851851851849

0.0460054

0.0050763 ]

b\_of\_wine\_type\_0: -12.241209595229506

support\_vector\_indices\_of\_wine\_type\_0: [ 18 68 81 106]

number\_of\_slack\_variable\_of\_wine\_type\_0: 35

 $w\_of\_wine\_type\_1: [ \ 1.68391388e-02 \ \ 1.19689548e-01 \ \ 7.94370884e-02 \ \ -7.65770600 ]$ 

e-02

 $1.23664508e - 02 \quad 2.89055319e - 01 \quad 4.94061488e - 01 \quad 1.10894479e - 04$ 

1.62174883e-01 -7.39410261e-02 5.49859618e-02 3.99967081e-01

1.76252096e-03]

b\_of\_wine\_type\_1: -4.265220743562575

```
support_vector_indices_of_wine_type_1: [ 8 16 17 21 53 107]
number_of_slack_variable_of_wine_type_1: 78
```

w\_of\_wine\_type\_2: [-2.23041106e-01 -3.25886636e-01 -5.38290106e-02 7.6047460 5e-02

-4.42138178e-02 3.26061261e-01 1.11590454e+00 1.37289411e-01 5.50180761e-01 -1.06509542e+00 1.90107340e-01 5.33021050e-01 -3.05593092e-04]

b\_of\_wine\_type\_2: 7.7533370130956145

support\_vector\_indices\_of\_wine\_type\_2: [ 2 3 9 40 56 75 84 94 112] number\_of\_slack\_variable\_of\_wine\_type\_2: 18

if C = 1.0

training\_error: 0.008064516129032251

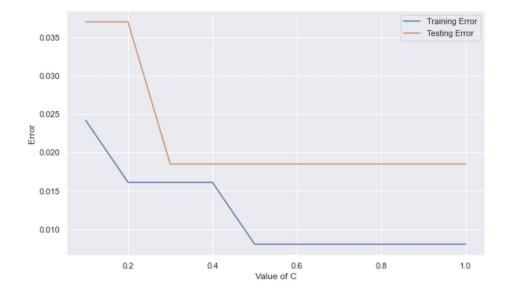
testing\_error: 0.01851851851851849

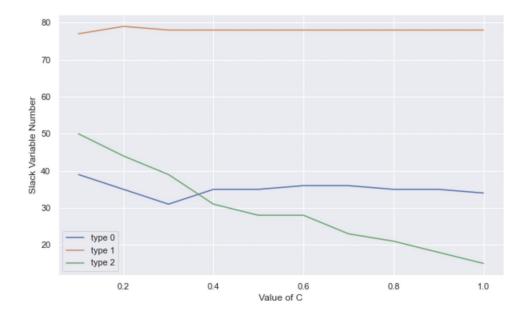
b\_of\_wine\_type\_0: -12.392211420443639

support\_vector\_indices\_of\_wine\_type\_0: [ 18 68 81 106]

```
number_of_slack_variable_of_wine_type_0: 34
```

```
e-02
 1.23664508e-02 2.89055319e-01 4.94061488e-01 1.10894479e-04
 1.62174883e-01 -7.39410261e-02 5.49859618e-02 3.99967081e-01
 1.76252096e-03]
b_of_wine_type_1: -4.265220743562575
support_vector_indices_of_wine_type_1: [ 8 16 17 21 53 107]
number_of_slack_variable_of_wine_type_1: 78
w_of_wine_type_2: [-2.27262027e-01 -3.35530999e-01 -7.45347814e-02 8.920782
89e-02
 -4.69926089e-02 3.09840491e-01 1.24112524e+00 1.43924882e-01
 5.88702441e-01 -1.07904077e+00 1.87032479e-01 5.22874883e-01
-3.18311321e-04]
b_of_wine_type_2: 7.882122412125398
support_vector_indices_of_wine_type_2: [ 2 3 9 40 56 75 84 94]
number_of_slack_variable_of_wine_type_2: 15
3. impact of parameter settings
```





Hyperparameter C acts as the penalty intensity to the misclassified data. It can also be considered as the trade-off between minimizing training error and reducing the complexity of the decision surface. With larger C, the model becomes more complex and may overfit the training data, leading to lower train error but potentially higher test error. Conversely, if C is too small, the model risks underfitting the data and exhibiting high train and test errors.

The number of slack variables corresponds to the number of training examples that are either misclassified or within the margins. As the value of the hyperparameter C increases, so does the penalty imposed on non-zero slack variables. This can result in a decrease in the number of slack variables. However, this relationship is not that obvious in this illustration, which may result from the range of C is rather narrow.

(c)

# 1. Optimization Problem

$$\max_{\alpha} \quad \sum_{i=1}^{m} \alpha_i - \frac{1}{2} \sum_{i,j}^{m} \alpha_i \alpha_j y_i y_j k(x_i, x_j)$$

s.t. 
$$\sum_{i=1}^{m} \alpha_i y_i = 0$$
$$0 \le \alpha_i \le C, \quad \forall i$$

The solution of b is

$$b = \frac{1}{|\mathcal{M}|} \sum_{j \in \mathcal{M}} \left( y_j - \sum_{i=1}^m \alpha_i y_i k(x_i, x_j) \right) \quad \text{where } \mathcal{M} = \{ i \mid 0 < \alpha_i < C \}$$
$$k(x_i, x_j) = \phi(x_i)^\top \phi(x_j)$$

The prediction of new data x is

$$w^{T}x + b = \sum_{i}^{m} a_{i}y_{i}k\left(x_{i}, x\right) + b$$

$$(1.1) \ k\left(x,x_{i}\right)=\left(1+x^{T}x_{i}\right)^{2}$$

### (1.2)result

(2.1)

$$k\left(x, x_i\right) = \left(1 + x^T x_i\right)^3$$

#### (2.2)result

```
training_error: 0.33870967741935487
testing_error: 0.2592592592592593
b_of_wine_type_0: -1.976997063086833
support_vector_indices_of_wine_type_0: [ 18     43     68     87     106     110     116     117     122]
b_of_wine_type_1: -2.0295836011072295
support_vector_indices_of_wine_type_1: [ 8     10     13     15     16     17     20     21     24     26     31     35     38
45     47     51     53     54
     55     62     66     67     72     74     91     99     100     104     105     107     113     114     115     119     120]
b_of_wine_type_2: 1.2131788283586504
support_vector_indices_of_wine_type_2: [ 2     3     5     6     9     12     22     23     27     28     30     40     42
50     56     58     59     63
     71     75     78     79     82     84     90     92     94     95     96     102     103     108     109     112     123]
```

```
(3.1) k(x, x_i) = e^{-\frac{1}{2}||x - x_i||^2}
```

### (3.2)result

training\_error: 0.0 testing\_error: 0.5925925925925926 b\_of\_wine\_type\_0: -0.18367346934656772 support\_vector\_indices\_of\_wine\_type\_0: [ 0 7 14 18 19 29 36 37 39 41 43 44 46 49 52 57 60 61 64 65 68 69 70 73 76 80 81 83 86 87 89 93 97 106 110 111 116 117 118 122] b\_of\_wine\_type\_1: 0.1249927141085359 support\_vector\_indices\_of\_wine\_type\_1: [ 1 4 8 10 11 13 15 16 17 20 21 24 25 26 31 32 33 34 35 38 45 47 48 51 53 54 55 62 66 67 72 74 77 85 98 99 100 101 104 105 107 113 114 115 119 120 121] b\_of\_wine\_type\_2: 0.28571428567827056 support\_vector\_indices\_of\_wine\_type\_2: [ 2 50 56 58 59 63 3 5 6 9 12 22 23 27 28 30 40 42 71 75 78 79 82 84 90 92 94 95 96 102 103 108 109 112 123]

$$k\left( x,x_{i}\right) =\frac{1}{1+e^{-x^{T}x_{i}-b}} \tag{4.1}$$

# (4.2)result

training\_error: 0.6048387096774194
testing\_error: 0.5925925925925926
b\_of\_wine\_type\_0: -1.0
support\_vector\_indices\_of\_wine\_type\_0: [ 0 7 14 18 19 29 36 37 39 41 43 44 46 49 52 57 60 61
 64 65 68 69 70 73 76 80 81 83 86 87 89 93 97 106 110 111
116 117 118 122]
b\_of\_wine\_type\_1: 1.0
support\_vector\_indices\_of\_wine\_type\_1: [ 20 21 24 25 26 31 32 33 34 35 38 45 47 48 51 53 54 55
 62 66 67 72 74 77 85 88 91 98 99 100 101 104 105 107 113 114
115 119 120 121]
b\_of\_wine\_type\_2: 1.0
support\_vector\_indices\_of\_wine\_type\_2: [ 2 3 5 6 9 12 22 23 27 28 30 40 42 50 56 58 59 63
71 75 78 79 82 84 90 92 94 95 96 102 103 108 109 112 123]