

Problem 4:

a). Since data set D is linear separable, exist a hyperplane $\vec{v}^T \vec{x} + p$ such that:

$$\min_{(\vec{x}, y) \in D, y=1} (\vec{v}^T \vec{x} + p) \geq 0 > \max_{(\vec{x}, y) \in D, y=-1} (\vec{v}^T \vec{x} + p)$$

Therefore, let \vec{x}_i be the positive sample which is closet to $\vec{v}^T \vec{x} + p$, let \vec{x}_j be the negative sample which is closet to $\vec{v}^T \vec{x} + p$.

$$\text{let } P_{\text{pos}} = \vec{v}^T \vec{x}_i + p$$

$$P_{\text{neg}} = \vec{v}^T \vec{x}_j + p$$

From definition of linear separable, $P_{\text{pos}} \geq 0 > P_{\text{neg}}$, therefore, exist $\eta \geq 0$ s.t $P_{\text{pos}} - \eta \geq P_{\text{neg}} - \eta$.

For some value of η , we have $\vec{v}^T \vec{x} + p - \eta = 0$ separate D for both \vec{x}_i and \vec{x}_j , and the distance from \vec{x}_i and \vec{x}_j to $\vec{v}^T \vec{x} + p - \eta = 0$ is the same. So we have:

$$\frac{|\vec{v}^T \vec{x}_i + p - \eta|}{\|\vec{v}\|} = \frac{|\vec{v}^T \vec{x}_j + p - \eta|}{\|\vec{v}\|}$$

$$P_{\text{pos}} - \eta = -(P_{\text{neg}} - \eta)$$

$$\eta = \frac{P_{\text{pos}} - P_{\text{neg}}}{2}$$

$$\text{With } \min_{(\vec{x}, y) \in D, y=1} (\vec{v}^T \vec{x} + p - \eta) = \frac{P_{\text{pos}} - P_{\text{neg}}}{2}$$

$$\max_{(\vec{x}, y) \in D, y=-1} (\vec{v}^T \vec{x} + p - \eta) = -\frac{P_{\text{pos}} - P_{\text{neg}}}{2}$$

$$\text{Therefore, } y(\vec{v}^T \vec{x} + p - \eta) \geq \frac{P_{\text{pos}} - P_{\text{neg}}}{2} \text{ for all } (\vec{x}, y) \in D$$

Since $P_{\text{pos}} > P_{\text{neg}}$, $\eta = \frac{P_{\text{pos}} + P_{\text{neg}}}{2}$, it becomes,

$$y(\vec{w}^T \vec{x} + \theta) \geq 1 - \delta, \forall (\vec{x}, y) \in D$$

where $\vec{w} = \frac{\vec{v}}{\eta}$, $\theta = \frac{p - \eta}{\eta}$, and δ with optimal solution $\delta = 0$.