

**7.4** The value  $\rho$  of the margin for the maximum-margin hyperplane is given by the perpendicular distance of the decision boundary from support vector  $\mathbf{x}_n$ , given by equation 7.2:

$$\rho = \frac{t_n (\mathbf{w}^T \phi(\mathbf{x}_n) + b)}{\|\mathbf{w}\|}$$

Since we scale  $\mathbf{w}$  such that  $t_n (\mathbf{w}^T \phi(\mathbf{x}_n) + b) = 1$ , we get:

$$\begin{aligned} \rho &= \frac{1}{\|\mathbf{w}\|} \\ \implies \frac{1}{\rho^2} &= \|\mathbf{w}\|^2 \end{aligned}$$

which is the same as the result in 7.125.

Since the second norm is a convex function and the constraints are all linear, strong duality holds and we can say that:

$$\begin{aligned} \min L(\mathbf{w}) &= \max \tilde{L}(\mathbf{a}) \\ \implies \frac{1}{2} \|\mathbf{w}\|^2 &= \sum_{n=1}^N a_n - \frac{1}{2} \sum_{n=1}^N \sum_{m=1}^N a_n a_m t_n t_m \phi(\mathbf{x}_n)^T \phi(\mathbf{x}_m) \\ \implies \frac{1}{2} \|\mathbf{w}\|^2 &= \sum_{n=1}^N a_n - \frac{1}{2} \|\mathbf{w}\|^2 \\ \implies \|\mathbf{w}\|^2 &= \frac{1}{\rho^2} = \sum_{n=1}^N a_n \end{aligned}$$

where from 7.8, we know that:

$$\begin{aligned} \|\mathbf{w}\|^2 &= \left( \sum_{n=1}^N a_n t_n \phi(\mathbf{x}_n) \right)^T \left( \sum_{m=1}^N a_m t_m \phi(\mathbf{x}_m) \right) \\ &= \sum_{n=1}^N \sum_{m=1}^N a_n a_m t_n t_m \phi(\mathbf{x}_n)^T \phi(\mathbf{x}_m) \end{aligned}$$