

we will not discuss more mathematical details as it will go into the loop of derivation with the calculus; but I will give you the end result.

It turns out the classifier problem is solved by the inner product of two vectors (two observation).

Inner product of 2 'r' vectors 'a' and 'b' is defined as

$$\langle a, b \rangle = \sum_{i=1}^r a_i b_i.$$

$$\langle x_i, x_{i'} \rangle = \sum_{j=1}^p x_{ij} x_{i'j}.$$

using this a linear support vector classifier can be represented as

$$f(x) = \beta_0 + \sum_{i=1}^n \alpha_i \langle x, x_i \rangle$$

when there are  $n$  parameters  $\alpha_i$ ,  $i = 1, \dots, n$ , one per training observation.

To estimate the parameters  $\alpha_1, \dots, \alpha_n$  and  $\beta_0$  all we need are the  $\binom{n}{2}$  inner products  $\langle x_i, x_{i'} \rangle$  between all pairs of observation  $\frac{n(n-1)}{2}$ .

Now to do a generalization we multiply a kernel function  $K(x_i, x_{i'})$ .

where  $K$  is the kernel function.

$$K(x, x_{i'}) = \sum_{j=1}^p x_{ij} x_{i'j} \rightarrow \text{linear kernel.}$$

$$f(x) = \beta_0 + \sum_{i \in S} \alpha_i K(x, x_i) \rightarrow \text{polynomial kernel.}$$

Most used Kernel - Radial basis function (RBF) function.