

```

% Makes right hand side of KKT equation
bb = [-q + rho*(z - u); b];
% Solves KKT equation
xx = KK\bb;
% update x, z, u (ADMM update steps)
x = xx(1:n);
z = poslin(x + u);
u = u + x - z;
% to test stopping criterion
r = x - z; % primal residual
nr = sqrt(r'*r); % norm of primal residual
s = rho*(z - z0); % dual residual
ns = sqrt(s'*s); % norm of dual residual
end
end

```

The second program SBVMhard2 implements hard margin SVM (version 2).

```

function [lam,mu,w] = SVMhard2(rho,u,v)
%
% Runs hard margin SVM version 2
%
% p green vectors u_1, ..., u_p in n x p array u
% q red vectors v_1, ..., v_q in n x q array v
%
% First builds the matrices for the dual program
%
p = size(u,2); q = size(v,2); n = size(u,1);
[A,c,X,Pa,qa] = buildhardSVM2(u,v);
%
% Runs quadratic solver
%
tolr = 10^(-10); tols = 10^(-10); iternum = 80000;
[lam,U,nr,ns,kk] = qsolve1(Pa, qa, A, c, rho, tolr, tols, iternum);
fprintf('nr = %d ',nr)
fprintf(' ns = %d \n',ns)
fprintf('kk = %d \n',kk)
if kk > iternum
    fprintf('** qsolve did not converge. Problem not solvable ** \n')
end
w = -X*lam;
nw = sqrt(w'*w); % norm of w
fprintf('nw = %.15f \n',nw)

```