B.3 Soft Margin SVM (SVM $_{s3}$)

The following Matlab programs implement the method described in Section 54.12. The main function doSVMs3b is given below.

```
function [lamb, mu, alpha, beta, lambnz, munz, lamk, muK, w, b, eta, nw, fail]
= doSVMs3b (nu,rho,u,v,K)
  Soft margin nu-SVM version s3
% Computes eta using the duality gap
% Needs a single support vector of type 1
%
%
    p green vectors u_1, ..., u_p in n x p array u
            vectors v_1, ..., v_q in n x q array v
%
%
   First builds the matrices for the dual program
%
    K is a scale factor
p = size(u,2); q = size(v,2); n = size(u,1);
[A,c,X,P2,Pa,qa] = buildSVMs3b (nu,u,v,K);
%
%
  Runs quadratic solver
tolr = 10^{(-10)}; tols = 10^{(-10)}; iternum = 80000;
[x,U,nr,ns,kk] = qsolve1(Pa, qa, A, c, rho, tolr, tols, iternum);
fprintf('nr = %d ',nr)
fprintf('
             ns = %d ', ns)
fprintf('
             kk = %d \ n', kk)
noconv = 0;
if kk > iternum
   noconv = 1;
   fprintf('** qsolve did not converge. Problem not solvable ** \n')
end
```