

The interest of Proposition 54.4 lies in the fact that it allows us to compute  $b$  and  $\eta$  knowing only a *single* support vector.

In practice we can only find support vectors of type 1 so Proposition 54.4 is useful if we can only find some blue support vector of type 1 *or* some red support vector of type 1.

As earlier, if we define  $I_\lambda$  and  $I_\mu$  as

$$\begin{aligned} I_\lambda &= \{i \in \{1, \dots, p\} \mid 0 < \lambda_i < K_s\} \\ I_\mu &= \{j \in \{1, \dots, q\} \mid 0 < \mu_j < K_s\}, \end{aligned}$$

then we have the following cases to compute  $\eta$  and  $b$ .

(1) If  $I_\lambda \neq \emptyset$  and  $I_\mu \neq \emptyset$ , then

$$\begin{aligned} b &= w^\top \left( \left( \sum_{i \in I_\lambda} u_i \right) / |I_\lambda| + \left( \sum_{j \in I_\mu} v_j \right) / |I_\mu| \right) / 2 \\ \eta &= w^\top \left( \left( \sum_{i \in I_\lambda} u_i \right) / |I_\lambda| - \left( \sum_{j \in I_\mu} v_j \right) / |I_\mu| \right) / 2. \end{aligned}$$

(2) If  $I_\lambda \neq \emptyset$  and  $I_\mu = \emptyset$ , then

$$\begin{aligned} b &= -\eta + w^\top \left( \sum_{i \in I_\lambda} u_i \right) / |I_\lambda| \\ ((p+q)\nu - 2q_f)\eta &= (p_f - q_f)w^\top \left( \sum_{i \in I_\lambda} u_i \right) / |I_\lambda| + w^\top \left( \sum_{i \in K_\mu} v_j - \sum_{i \in K_\lambda} u_i \right) \\ &\quad + (p+q) \begin{pmatrix} \lambda^\top & \mu^\top \end{pmatrix} X^\top X \begin{pmatrix} \lambda \\ \mu \end{pmatrix}. \end{aligned}$$

(3) If  $I_\lambda = \emptyset$  and  $I_\mu \neq \emptyset$ , then

$$\begin{aligned} b &= \eta + w^\top \left( \sum_{j \in I_\mu} v_j \right) / |I_\mu| \\ ((p+q)\nu - 2p_f)\eta &= (p_f - q_f)w^\top \left( \sum_{j \in I_\mu} v_j \right) / |I_\mu| + w^\top \left( \sum_{i \in K_\mu} v_j - \sum_{i \in K_\lambda} u_i \right) \\ &\quad + (p+q) \begin{pmatrix} \lambda^\top & \mu^\top \end{pmatrix} X^\top X \begin{pmatrix} \lambda \\ \mu \end{pmatrix}. \end{aligned}$$

The above formulae correspond to  $K_s = 1/(p+q)$ . In general we have to replace the rightmost  $(p+q)$  by  $1/K_s$ .