



Figure 50.15: The purple line, which is the bisector of the altitude of the isosceles triangle, separates the two red points from the blue point in a manner which satisfies Hard Margin  $\text{SVM}_{h2}$ .

If  $p = q = 1$ , we can find a solution explicitly. Then  $(*_2)$  yields

$$\lambda = \mu,$$

and if we guess that the constraints are active, the corresponding equality constraints are

$$\begin{aligned} -u^\top u \lambda + u^\top v \mu + b + 1 &= 0 \\ u^\top v \lambda - v^\top v \mu - b + 1 &= 0, \end{aligned}$$

so we get

$$\begin{aligned} (-u^\top u + u^\top v) \lambda + b + 1 &= 0 \\ (u^\top v - v^\top v) \lambda - b + 1 &= 0, \end{aligned}$$

Adding up the two equations we find

$$(2u^\top v - u^\top u - v^\top v) \lambda + 2 = 0,$$

that is

$$\lambda = \frac{2}{(u - v)^\top (u - v)}.$$

By subtracting the first equation from the second, we find

$$(u^\top u - v^\top v) \lambda - 2b = 0,$$

which yields

$$b = \lambda \frac{(u^\top u - v^\top v)}{2} = \frac{u^\top u - v^\top v}{(u - v)^\top (u - v)}.$$