

## 1. Computing the gradient directly

$$\begin{aligned}
 L &= \left( - \sum_{i=2}^m \alpha_i (y^i y^1) + \sum_{i=2}^m \alpha_i \right) \\
 &\quad - \frac{1}{2} \left( \left( - \sum_{i=2}^m \alpha_i (y^i y^1) \right)^2 (x^1 \cdot x^1) + 2 \left( - \sum_{i=2}^m \alpha_i (y^i y^1) \right) y^1 \sum_{i=2}^m \alpha_i y^i (x^i \cdot x^1) \right. \\
 &\quad \left. + \sum_{i=2}^m \sum_{j=2}^m \alpha_i y^i (x^i \cdot x^j) y^j \alpha_j \right) \\
 &= - \sum_{i=2}^m \alpha_i (y^i y^1) + \sum_{i=2}^m \alpha_i \\
 &\quad - \frac{1}{2} \left( (x^1 \cdot x^1) \left( \sum_{i=2}^m \alpha_i (y^i y^1) \right)^2 - 2 y^1 \left( \sum_{i=2}^m \alpha_i (y^i y^1) \right) \sum_{i=2}^m \alpha_i y^i (x^i \cdot x^1) \right. \\
 &\quad \left. + \sum_{i=2}^m \sum_{j=2}^m \alpha_i y^i (x^i \cdot x^j) y^j \alpha_j \right)
 \end{aligned}$$

$$\begin{aligned}
 \frac{\partial L}{\partial \alpha_k} &= - (y^k y^1) + 1 \\
 &\quad - \frac{1}{2} \left( (x^1 \cdot x^1) 2 \left( \sum_{i=2}^m \alpha_i (y^i y^1) \right) (y^k y^1) \right. \\
 &\quad \left. - 2 y^1 \left( (y^k y^1) \left( \sum_{i=2}^m \alpha_i y^i (x^i \cdot x^1) \right) + \left( \sum_{i=2}^m \alpha_i (y^i y^1) \right) (y^k (x^k \cdot x^1)) \right) \right. \\
 &\quad \left. + 2 \left( \sum_{i=2}^m y^k (x^k \cdot x^i) y^i \alpha_i \right) \right) \\
 &= 1 - y^k y^1 - \left( (x^1 \cdot x^1) \left( \sum_{i=2}^m \alpha_i y^i \right) \right. \\
 &\quad \left. - \left( \sum_{i=2}^m \alpha_i y^i (x^i \cdot x^1 + x^k \cdot x^1) \right) \right. \\
 &\quad \left. + \sum_{i=2}^m (x^i \cdot x^k) y^i \alpha_i \right) y^k
 \end{aligned}$$

## 2. Another (easier) approach to compute the gradient

Notice that we have  $\alpha_1 = -\sum_{i=2}^m \alpha_i (y^i y^1)$ . We can consider we initially have  $m - 1$  parameter  $\alpha_i, i = 2, \dots, m$ , and then we construct  $\alpha_1$  using  $\alpha_i$ . Finally, we use all  $\alpha$ 's to compute the objective function.

Namely, we can consider  $\alpha_i, i = 2, \dots, m$  are input layer. The hidden layer are  $m - 1$  nodes directly representing  $\alpha_i$ , and 1 more node representing  $\alpha_1$ . In this case, we can use the idea of **Backpropagation** to compute the gradient of  $\alpha_i$ :

$$\left(\frac{\partial L}{\partial \alpha_k}\right)' = \frac{\partial L}{\partial \alpha_k} - y^k y^1 \frac{\partial L}{\partial \alpha_0}$$

Notice that  $\frac{\partial L}{\partial \alpha_k} = 1 - \sum_{i=1}^m (x^i \cdot x^k) y^i \alpha_i y^k$ . If we substitute  $\alpha_1$ , we will have the exact same formula as the first approach.