

$$\sum_{n=1}^N \lambda_n K(x_n, x_n) - 2 \sum_{n=1}^N \sum_{m=1}^N \lambda_n \lambda_m K(x_n, x_m) + \left(\sum_{n=1}^N \lambda_n x_n \right)^T \left(\sum_{m=1}^N \lambda_m x_m \right)$$