

the primal objective of hard-margin SVM is:

$$\min_{a,b} \left. \frac{\|a\|^2}{2} \right\}^{f(a,b)} \quad \text{where, margin} \propto \frac{1}{\|a\|}$$

$$\text{st. } y_n (a^T x_n + b) \geq 1 \quad n = 1 \dots N$$

\downarrow

$(y_n = \{-1/+1\})$
($y_n =$ point class)

$$\underbrace{1 - y_n (a^T x_n + b)}_{g_i(a,b)} \leq 0$$

$$\therefore L(a,b,\lambda) = f(a,b) + \lambda^T g(a,b)$$

$$*p = \min_{a,b} \max_{\lambda \geq 0} L(a,b,\lambda)$$

$$*d = \max_{\lambda \geq 0} \min_{a,b} L(a,b,\lambda)$$

$$= \max_{\lambda \geq 0} \left\{ \min_{a,b} f(a,b) + \min_{\lambda} \lambda^T g(a,b) \right\}$$