

利用随机梯度下降法得到新的 $\vec{w}$

$$\vec{w}^{(t+1)} = \vec{w}^{(t)} - \eta \frac{\partial E_{in}(\vec{w}^{(t)})}{\partial \vec{w}^{(t)}} = \vec{w}^{(t)} + \eta \llbracket 1 - y_n(\vec{w}^T \vec{x}_n + b) \geq 0 \rrbracket y_n \vec{x}_n$$

$$\text{其中, } \llbracket \cdot \rrbracket = \begin{cases} 1, & \text{if condition is satisfied} \\ 0, & \text{otherwise} \end{cases}$$

(2) 初始增广权向量 $\vec{w}^{(0)} = (0,0,0)^T$

$$\vec{x}_1 = (1,1,1)^T, \vec{x}_2 = (1,2,2)^T, \vec{x}_3 = (1,2,0)^T,$$

$$\vec{x}_4 = (1,0,0)^T, \vec{x}_5 = (1,1,0)^T, \vec{x}_6 = (1,0,1)^T$$

$$y_1 = 1, y_2 = 1, y_3 = 1, y_4 = -1, y_5 = -1, y_6 = -1$$

取学习率 $\eta = 1$

第一轮迭代

$$\max(0, 1 - y_1(\vec{w}^{(0)T} \vec{x}_1)) = \max(0, 1) = 1$$

$$\frac{\partial E_{in}(\vec{w}^{(0)})}{\partial \vec{w}^{(0)}} = -y_1 \vec{x}_1 = (-1, -1, -1)^T$$

$$\vec{w}^{(1)} = \vec{w}^{(0)} - \eta \frac{\partial E_{in}(\vec{w}^{(1)})}{\partial \vec{w}^{(1)}} = \vec{w}^{(0)} + y_1 \vec{x}_1 = (1, 1, 1)^T$$

第二轮迭代

$$\max(0, 1 - y_2(\vec{w}^{(1)T} \vec{x}_2)) = \max(0, -4) = 0$$

$$\vec{w}^{(2)} = \vec{w}^{(1)} = (1, 1, 1)^T$$

第三轮迭代

$$\max(0, 1 - y_3(\vec{w}^{(2)T} \vec{x}_3)) = \max(0, -2) = 0$$

$$\vec{w}^{(3)} = \vec{w}^{(2)} = (1, 1, 1)^T$$

第四轮迭代