

Input:

C : regularization parameter
 tol : numerical tolerance
 max_passes : max # of times to iterate over α 's without changing
 $(x^{(1)}, y^{(1)}), \dots, (x^{(m)}, y^{(m)})$: training data

Output:

$\alpha \in \mathbb{R}^m$: Lagrange multipliers for solution
 $b \in \mathbb{R}$: threshold for solution

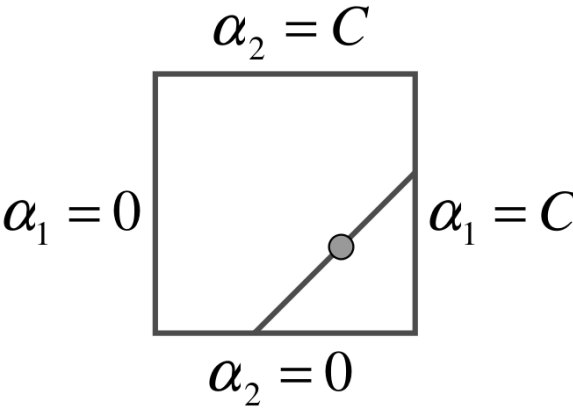
- Initialize $\alpha_i = 0, \forall i, \quad b = 0$.
- Initialize $passes = 0$.

$$f(x) = \langle \omega, x \rangle + b$$

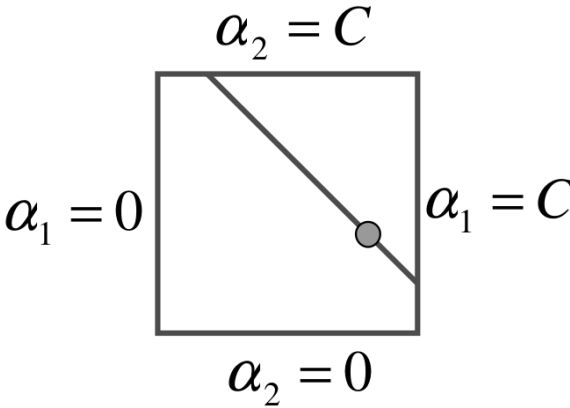
$$\omega = \sum_{i=1}^m \alpha_i y^{(i)} x^{(i)}$$

- **for** $i = 1, \dots, m$,
 - Calculate $E_i = f(x^{(i)}) - y^{(i)}$ using (2).
 - **if** $((y^{(i)} E_i < -tol \quad \&\& \quad \alpha_i < C) \parallel (y^{(i)} E_i > tol \quad \&\& \quad \alpha_i > 0))$
 - Select $j \neq i$ randomly.
 - Calculate $E_j = f(x^{(j)}) - y^{(j)}$ using (2).
 - Save old α 's: $\alpha_i^{(old)} = \alpha_i, \alpha_j^{(old)} = \alpha_j$.
 - Compute L and H by (10) or (11).
 - **if** $(L == H)$
 - continue** to next i .

$$\sum_{i=1}^m \alpha_i y^{(i)} = 0$$



$$y_1 \neq y_2 \Rightarrow \alpha_1 - \alpha_2 = \gamma$$



$$y_1 = y_2 \Rightarrow \alpha_1 + \alpha_2 = \gamma$$