Input:

C: regularization parameter

tol: numerical tolerance

max_passes: max # of times to iterate over α's without changing

$(x^{(1)}, y^{(1)}), \ldots, (x^{(m)}, y^{(m)})$: 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 $passes = 0$.
- **while** $(passes < max\_passes)$
  - $num\_changed\_alphas = 0$.
  - **for** $i = 1, \ldots m$,
    - Calculate $E_i = f(x^{(i)}) - y^{(i)}$ using (2).
    - **if** $((y^{(i)}E_i < -tol \;\; \&\& \;\; \alpha_i < C) \;||\; (y^{(i)}E_i > tol \;\; \&\& \;\; \alpha_i > 0))$
      - Select $j \neq i$ randomly.
      - Calculate $E_j = f(x^{(j)}) - y^{(j)}$ using (2).
      - Save old α's: $\alpha_i^{(\text{old})} = \alpha_i$, $\alpha_j^{(\text{old})} = \alpha_j$.
      - Compute L and H by (10) or (11).
      - **if** $(L == H)$

        continue to next i.
      - Compute η by (14).
      - **if** $(\eta >= 0)$

        continue to next i.
      - Compute and clip new value for α_j using (12) and (15).
      - **if** $(|\alpha_j - \alpha_j^{(\text{old})}| < 10^{-5})$

        continue to next i.
      - Determine value for α_i using (16).
      - Compute b_1 and b_2 using (17) and (18) respectively.
      - Compute b by (19).
      - $num\_changed\_alphas := num\_changed\_alphas + 1$.
    - **end if**
  - **end for**
  - **if** $(num\_changed\_alphas == 0)$

    $passes := passes + 1$
  - **else**

    $passes := 0$
- **end while**