

**Input:**

$C$ : regularization parameter

$tol$ : numerical tolerance

$max\_passes$ : max # of times to iterate over  $\alpha$ '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  $passes = 0$ .

◦ **for**  $i = 1, \dots, m$ ,

◦ Calculate  $E_i = f(x^{(i)}) - y^{(i)}$  using (2).

◦ **if**  $((y^{(i)} E_i < -tol \quad \&\& \quad \alpha_i < C) \parallel (y^{(i)} E_i > tol \quad \&\& \quad \alpha_i > 0))$