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

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

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

- Initialize $\alpha_i = 0, \forall i, \quad b = 0$.
- Initialize $passes = 0$.
    - **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: $\alpha_i^{(\mathrm{old})} = \alpha_i$, $\alpha_j^{(\mathrm{old})} = \alpha_j$.
            - Compute L and H by (10) or (11).
            - **if** $(L == H)$
              continue to next i.