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

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 $passes = 0$.

- ◦ **for** $i = 1, \ldots m$,
  - ◦ Calculate $E_i = f(x^{(i)}) - y^{(i)}$ using (2).
  - ◦ **if** $((y^{(i)} E_i < -tol \quad \&\& \quad \alpha_i < C) \mid\mid (y^{(i)} E_i > tol \quad \&\& \quad \alpha_i > 0))$

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

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

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

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

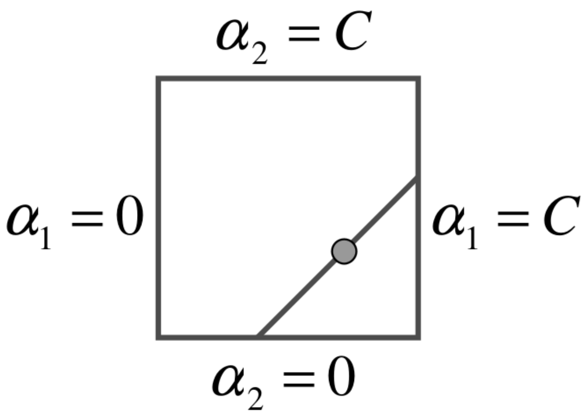
$$\omega = \sum_{i=1}^{m} \alpha_i y^{(i)} x^{(i)}$$

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

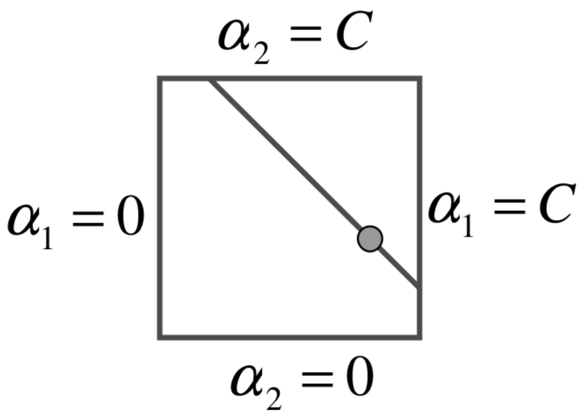
  - **for** $i = 1, \ldots m$,
    - Calculate $E_i = f(x^{(i)}) - y^{(i)}$ using (2).
    - **if** $((y^{(i)} E_i < -tol \ \ \&\& \ \ \alpha_i < C) \ || \ (y^{(i)} E_i > tol \ \ \&\& \ \ \alpha_i > 0))$
      - Select $j \neq i$ randomly.
      - Calculate $E_j = f(x^{(j)}) - y^{(j)}$ using (2).
    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

        continue to next i.

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



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



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

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.

    - ∘ Compute and clip new value for α_j

$$\alpha_j := \begin{cases} H & \text{if } \alpha_j > H \\ \alpha_j & \text{if } L \leq \alpha_j \leq H \\ L & \text{if } \alpha_j < L. \end{cases}$$

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: $\alpha_i^{(\text{old})} = \alpha_i$, $\alpha_j^{(\text{old})} = \alpha_j$.
      - Compute L and H by (10) or (11).
      - **if** $(L == H)$
        continue to next i.

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

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

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** $((y^{(i)} E_i < -tol \quad \&\& \quad \alpha_i < C) \;||\; (y^{(i)} E_i > tol \quad \&\& \quad \alpha_i > 0))$
      - Select $j \neq i$ randomly.
      - Calculate $E_j = f(x^{(j)}) - y^{(j)}$ using (2).
      - Save old α's: $\alpha_i^{(\text{old})} = \alpha_i$, $\alpha_j^{(\text{old})} = \alpha_j$.
      - Compute L and H by (10) or (11).
      - **if** $(L == H)$
        continue to next i.
      - Compute and clip new value for α_j
      - **if** $(|\alpha_j - \alpha_j^{(\text{old})}| < 10^{-5})$
        continue to next i.
      - Determine value for α_i
      - Compute b

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** $((y^{(i)} E_i < -tol \quad \&\& \quad \alpha_i < C) \mid\mid (y^{(i)} E_i > tol \quad \&\& \quad \alpha_i > 0))$
      - Select $j \neq i$ randomly.
      - Calculate $E_j = f(x^{(j)}) - y^{(j)}$ using (2).
      - Save old α's: $\alpha_i^{(\mathrm{old})} = \alpha_i$, $\alpha_j^{(\mathrm{old})} = \alpha_j$.
      - Compute L and H by (10) or (11).
      - **if** $(L == H)$
        continue to next i.
      - Compute and clip new value for α_j
      - **if** $(|\alpha_j - \alpha_j^{(\mathrm{old})}| < 10^{-5})$
        continue to next i.
      - Determine value for α_i
      - Compute b
      - $num\_changed\_alphas := num\_changed\_alphas + 1$.
    - **end if**
  - **end for**

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

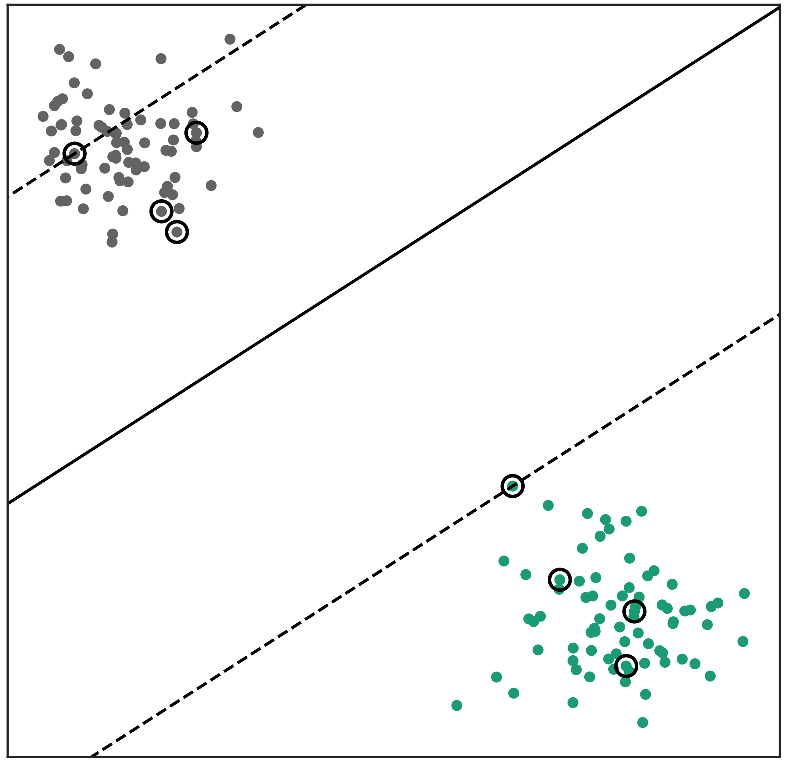
Output:

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

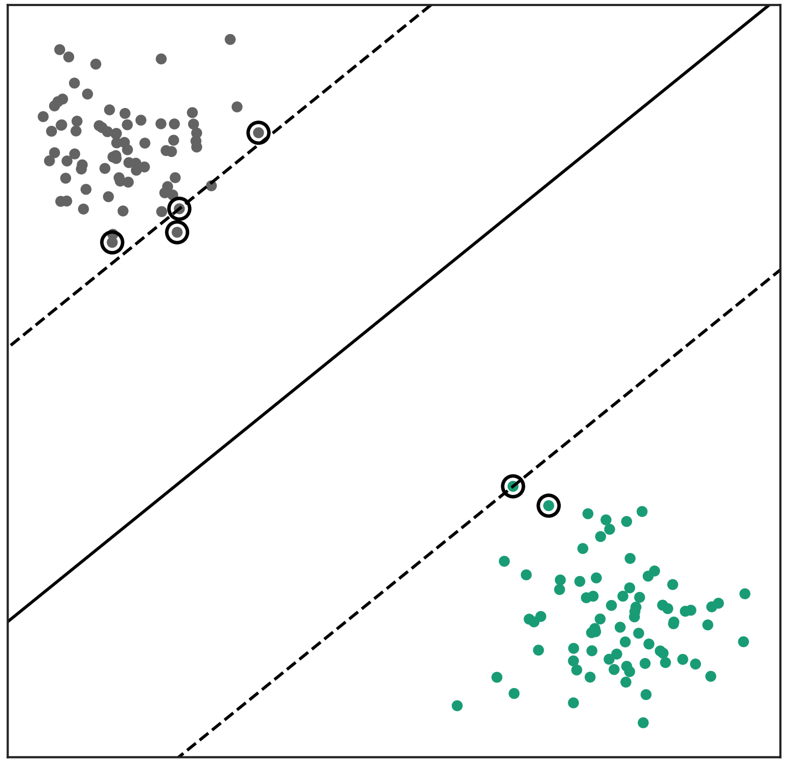
$$f(x) = \langle \omega, x \rangle + b$$

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

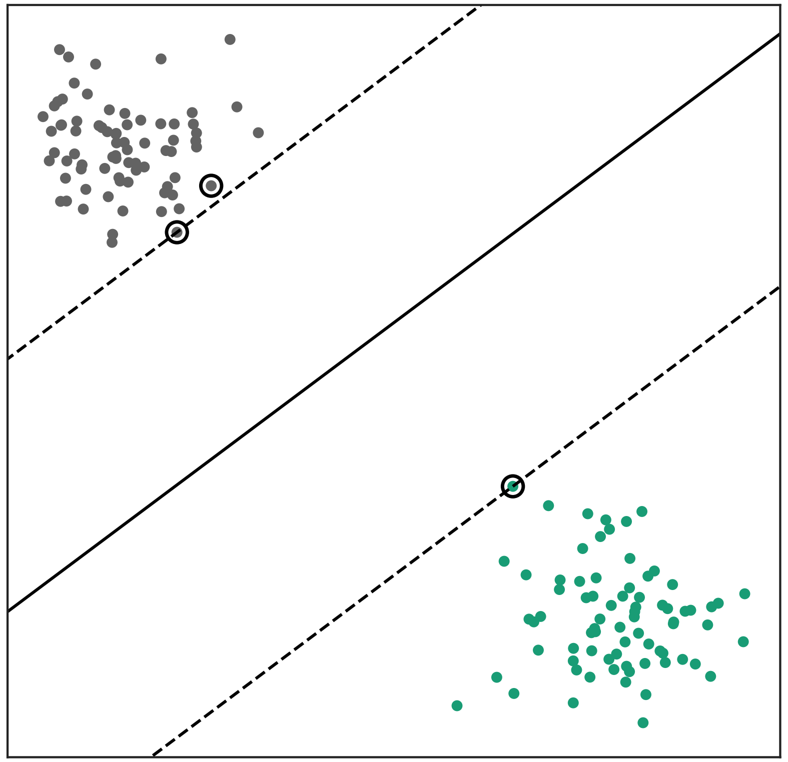
- Initialize $\alpha_i = 0, \forall i, \quad b = 0$.
- Initialize $passes = 0$.
- **while** $(passes < max\_passes)$
  - $num\_changed\_alphas = 0$.
  - **for** $i = 1, \ldots m$,
    - Calculate $E_i = f(x^{(i)}) - y^{(i)}$ using (2).
    - **if** $((y^{(i)} E_i < -tol \;\; \&\& \;\; \alpha_i < C) \,||\, (y^{(i)} E_i > tol \;\; \&\& \;\; \alpha_i > 0))$
      - 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 and clip new value for α_j
      - **if** $(|\alpha_j - \alpha_j^{(\text{old})}| < 10^{-5})$
        continue to next i.
      - Determine value for α_i
      - Compute b
      - $num\_changed\_alphas := num\_changed\_alphas + 1$.
    - **end if**
  - **end for**
  - **if** $(num\_changed\_alphas == 0)$
    $passes := passes + 1$
  - **else**
    $passes := 0$
- **end while**



max_passes = 1



max_passes = 15



max_passes = 30