

Please
attach
your
code
as
ap-
pendix
to
this
prob-
lem.
quad-
prog
qp(P,
q[,
G,
h[,
A,
b])])

$$_{x\in R^n} \;(1/2)x^TPx+$$

$$q^Tx$$

$$subjectto Gx \preceq$$

$$h$$

$$Ax =$$

$$b$$

$$P \in$$

$$R^{n \times n}, q \in$$

$$R^n, G \in$$

$$R^{m_1 \times n}, h \in$$

$$R^{m_1}, A \in$$

$$R^{m_2 \times n}, b \in$$

$$R^{m_2}$$

$$\overline{a} \preceq$$

$$b$$

$$a,b \in$$

$$R^n$$

$$a_i \leq$$

$$b_i \sqrt{i} =$$

$$1,2,...,n$$

$$\min_{w,\xi,\rho} \frac{1}{2}||w||_2^2 +$$

$$\frac{1}{2}b^2 -$$

$$\rho +$$

$$\frac{\lambda}{2} \sum_{i=1}^n \xi_i^2$$

$$subjectto y_i(w^Tx_i +$$

$$b) \geq$$

$$\rho^-$$

$$\xi_i, i =$$

$$1, \ldots, n$$

$$??$$

$$\lambda =$$

$$\frac{1}{\lambda} =$$

$$\frac{1}{\lambda} =$$

$$\frac{10}{R^{100 \times 2}}$$

$$\frac{1}{R^{100 \times 1}}$$

$$\underline{A}$$

$$\text{cvx-}$$

$$\text{opt.matrix(A)}$$

Answer:

$$\frac{1}{2}||\sum_{i=1}^n \alpha_i y_i \vec{x_i}||_2^2 + \frac{1}{2}(\sum_{i=1}^n \alpha_i y_i)^2 + \frac{1}{2\lambda} \sum_{i=1}^n \alpha_i^2$$

$$\sum_{i=1}^n \alpha_i = 1$$

$$\alpha_i \geq 0$$

$$\vec{\alpha}$$

$$X=[\vec{x}_1,\vec{x}_2,\ldots,\vec{x}_n]^T$$

$$Y=\begin{bmatrix}y_1&0\ldots0\\0&y_2\ldots0\\0&0\ldots y_n\end{bmatrix}$$

(1)

$$P{=}Y^TXX^TY\,+\,\vec{y}\vec{y}^T\,+\,I/\lambda$$

$$\vec{q}{=}\vec{0}$$

$$G{=}{-}I$$

$$h{=}\vec{0}$$

$$A{=}[1,1,\ldots,1]$$

$y =$
 -1
Answer:
?
[4
points]

Answer:
 $\lambda =$
 1
 $\lambda =$
 10
 $\lambda =$
 100
 $\lambda =$
 1000
[4
points]

$\lambda =$
 1
 $\lambda =$
 10
Answer:
 $\lambda =$
 $\lambda =$
 $\lambda =$
 10
 $\lambda =$
 1
 $\lambda =$
 100
 $\lambda =$
 1000