

$$\frac{\partial \mathcal{L}(w, w_0, \xi, \lambda, \mu)}{\partial w} = 0 \implies w = \sum_{i=1}^N \lambda_i y_i x_i \quad (1)$$

$$\frac{\partial \mathcal{L}(w, w_0, \xi, \lambda, \mu)}{\partial w_0} = 0 \implies \sum_{i=1}^N \lambda_i y_i = 0 \quad (2)$$

$$\frac{\partial \mathcal{L}(w, w_0, \xi, \lambda, \mu)}{\partial \xi_i} = 0 \implies C - \mu_i - \lambda_i = 0 \quad (3)$$

Putting (4), (5) and (6) into  $\mathcal{L}(w, w_0, \xi, \lambda, \mu)$ , we have

$$\mathcal{L}(\lambda, \xi) = \frac{1}{2} \|w\|^2 + C \sum_{i=1}^N \xi_i - \sum_{i=1}^N \mu_i \xi_i - \sum_{i=1}^N \lambda_i (y_i (w^T x_i + w_0) - 1 + \xi_i) \quad (4)$$

$$= \frac{1}{2} \sum_{i=1}^N \sum_{j=1}^N \lambda_i \lambda_j y_i y_j x_i^T x_j + C \sum_{i=1}^N \xi_i - \sum_{i=1}^N \mu_i \xi_i - \sum_{i=1}^N \lambda_i y_i w^T x_i - \sum_{i=1}^N \lambda_i y_i w_0 + \sum_{i=1}^N \lambda_i - \sum_{i=1}^N \lambda_i \xi_i \quad (5)$$

$$= \frac{1}{2} \sum_{i=1}^N \sum_{j=1}^N \lambda_i \lambda_j y_i y_j x_i^T x_j + C \sum_{i=1}^N \xi_i - \sum_{i=1}^N \mu_i \xi_i - \sum_{i=1}^N \lambda_i y_i \left( \sum_{j=1}^N \lambda_j y_j x_j^T \right) x_i - \sum_{i=1}^N \lambda_i y_i w_0 + \sum_{i=1}^N \lambda_i - \sum_{i=1}^N \lambda_i \xi_i \quad (6)$$

$$= \sum_{i=1}^N \lambda_i - \frac{1}{2} \sum_{i=1}^N \sum_{j=1}^N \lambda_i \lambda_j y_i y_j x_i^T x_j. \quad (7)$$