

Primal Objective function

$$L_p = \frac{1}{2} \|W\|^2 + c \sum_{i=1}^m \xi_i - \sum_{i=1}^m \alpha_i (y^{(i)} (W^T x_i + w_0) - 1 + \xi_i) - \sum_{i=1}^m \beta_i \xi_i$$

$$\frac{\partial L_p}{\partial w_i} = \frac{1}{2} \times 2W - \sum_{i=1}^m \alpha_i y^{(i)} x_i = 0$$

$$\therefore W = \sum_{i=1}^m \alpha_i y^{(i)} x_i$$

$$\frac{\partial L_p}{\partial \xi_i} = 0 + c \sum_{i=1}^m 1 - \sum_{i=1}^m \alpha_i - \sum_{i=1}^m \beta_i = 0$$

$$\Rightarrow c - \alpha_i - \beta_i = 0$$

$$\frac{\partial L_p}{\partial w_0} = 0 + 0 - \sum_{i=1}^m \alpha_i y^{(i)} = 0$$

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

$$\therefore L_p = \frac{1}{2} \left( \sum_{i=1}^m \alpha_i y^{(i)} x_i^T \right) \left( \sum_{j=1}^m \alpha_j y^{(j)} x_j \right) + c \sum_{i=1}^m \xi_i - \sum_{i=1}^m \alpha_i y^{(i)} \left( \sum_{j=1}^m \alpha_j y^{(j)} x_j^T \right) x_i - \sum_{i=1}^m \alpha_i y^{(i)} w_0 + \sum_{i=1}^m \alpha_i - \sum_{i=1}^m \alpha_i \xi_i - \sum_{i=1}^m \beta_i \xi_i = 0$$

from above,

$$\sum_{i=1}^m \alpha_i y^{(i)} = 0 \quad \& \quad c - \alpha_i - \beta_i = 0$$

$\therefore$  for Dual,

$$L_D = \frac{1}{2} \sum_{i=1}^m \sum_{j=1}^m \alpha_i \alpha_j y_i y_j x_i^T x_j + \sum_{i=1}^m \alpha_i$$



maximize  $L_D$

$$\text{s.t. } x_i \geq 0, \sum_{i=1}^n x_i y_i^{(i)} \geq 0$$

$$c - x_i - \beta_i \geq 0 \quad \forall i$$

$$\beta_i \geq 0$$

maximize  $L_D$

$$\text{s.t. } 0 \leq x_i \leq c \quad \sum_{i=1}^n x_i y_i^{(i)} \geq 0$$

$$\therefore x_i \geq 0$$

$$c - x_i - \beta_i \geq 0 \Rightarrow \beta_i \geq c - x_i \geq 0 \Rightarrow c \geq x_i$$

$$\therefore 0 \leq x_i \leq c$$