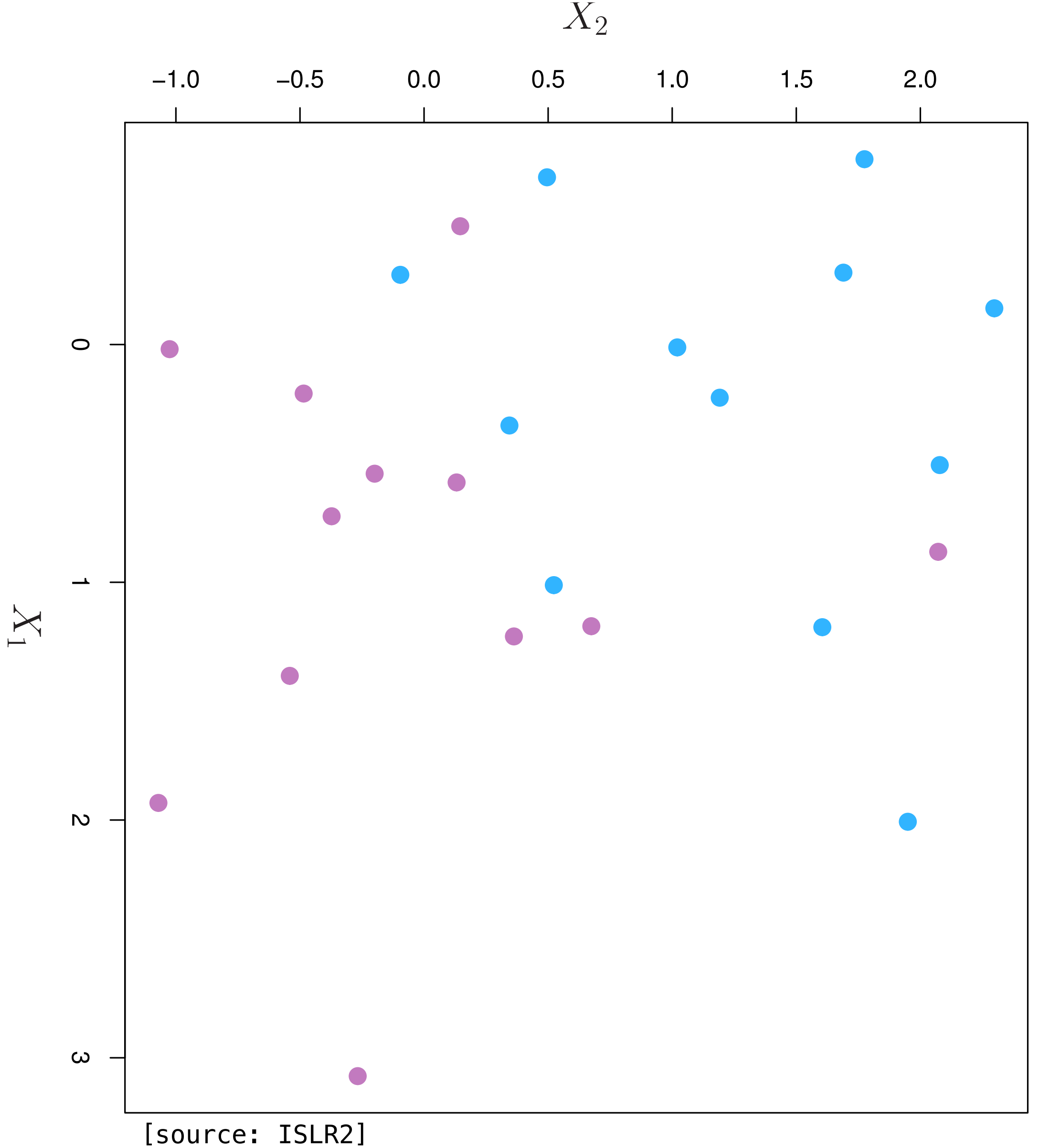
The Non-Separable Case



[source: ISLR2]

the optimization problem for the maximal margin classifier often has no solution with $M > 0$

ands it’s very sensitive to outliers!

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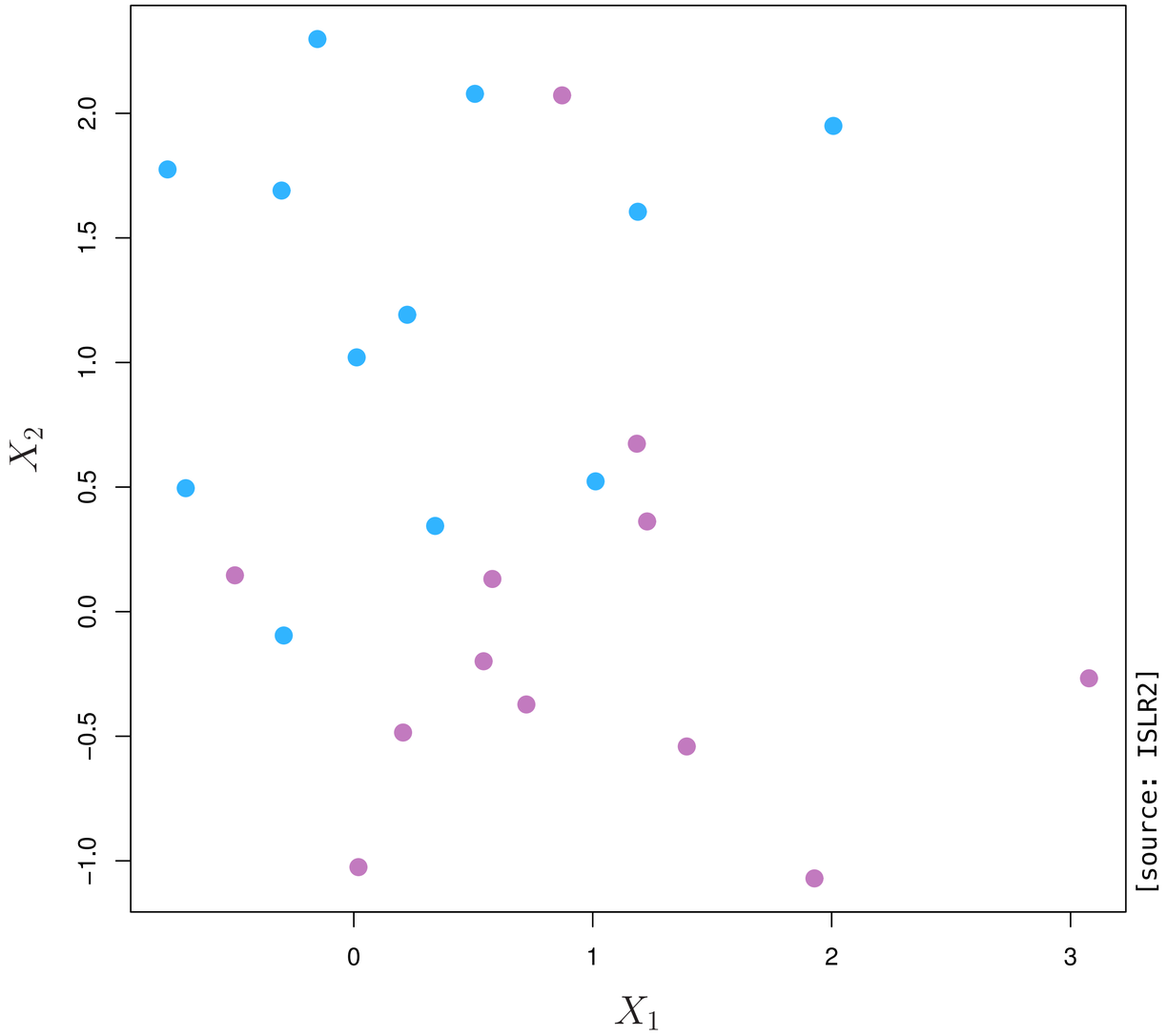

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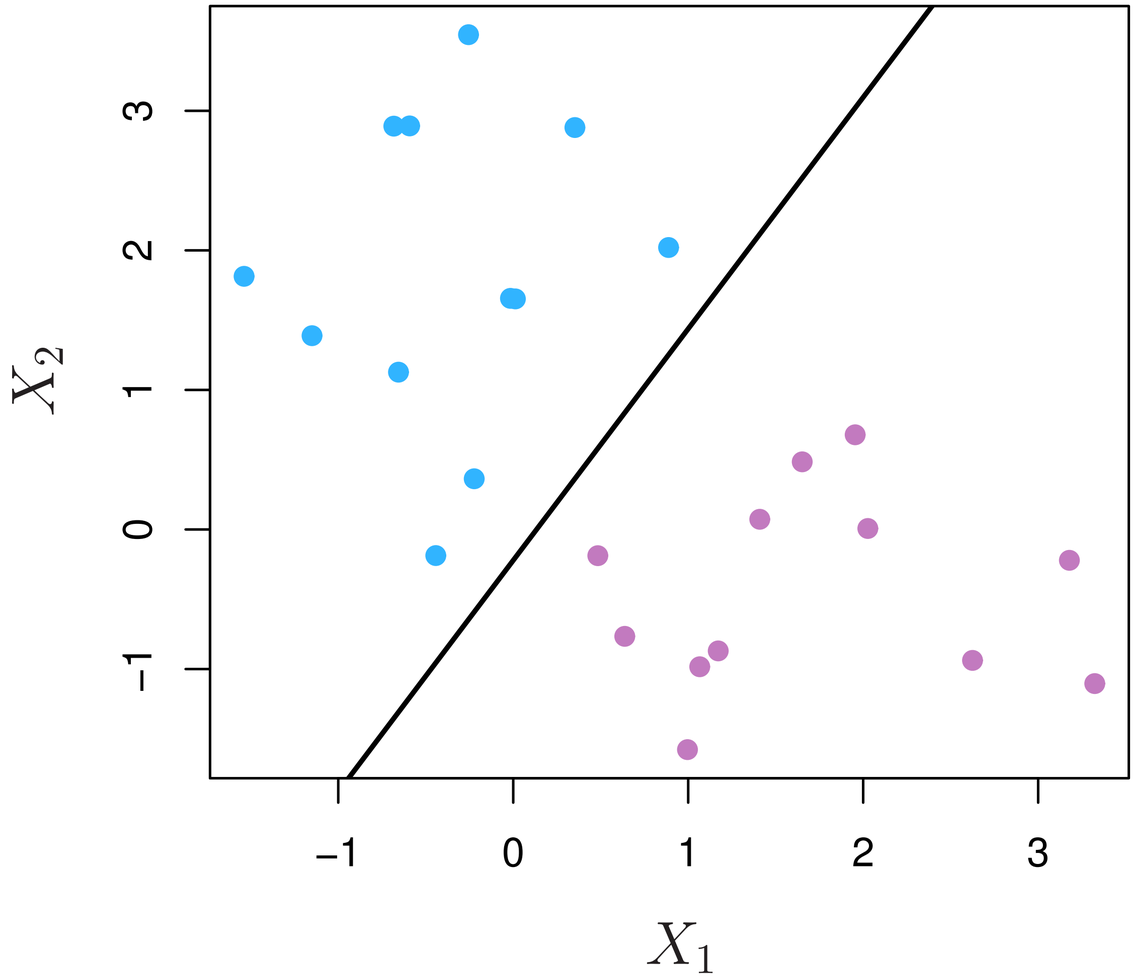
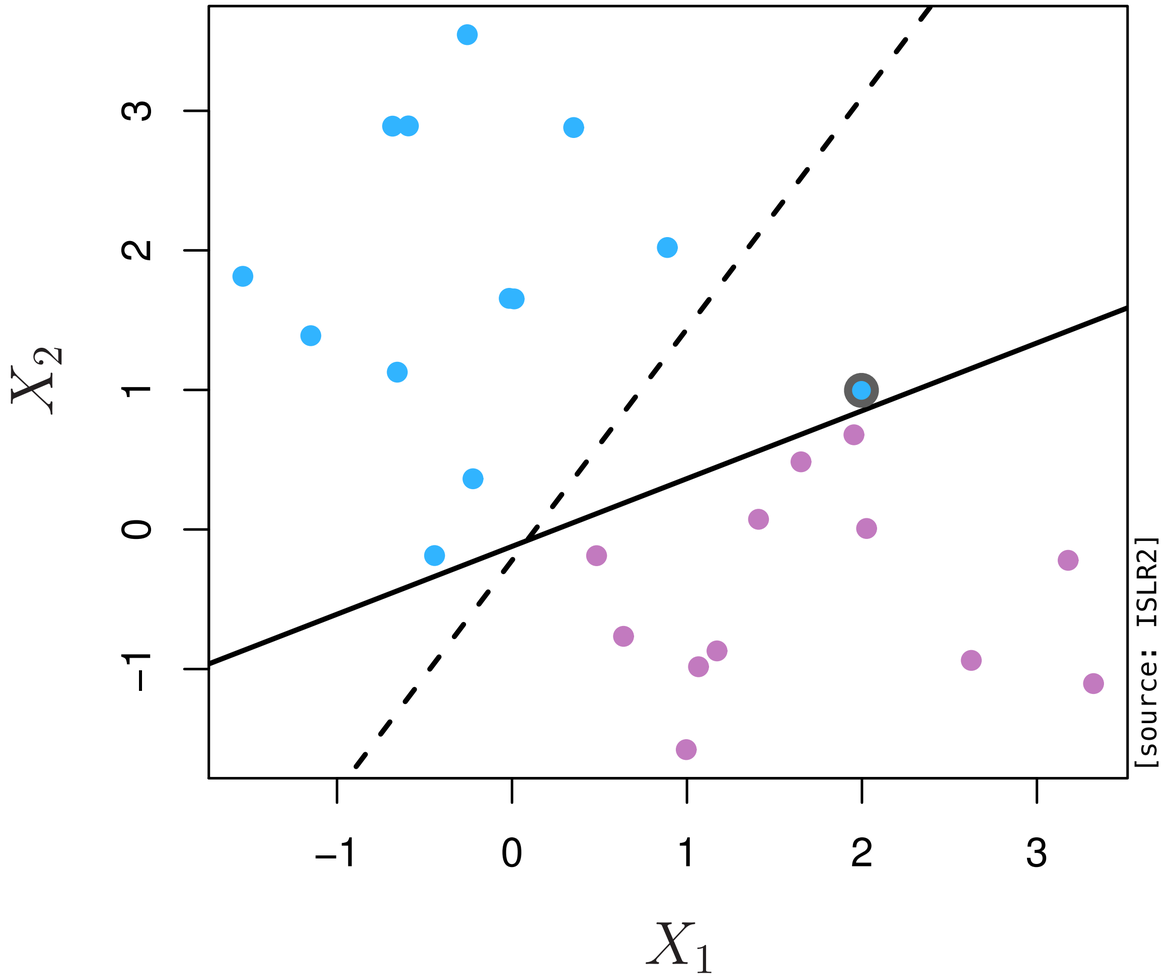
even if the data are separable, they are sometimes noisy

$\Longrightarrow$ poor solution for the maximum margin classifier