

```
In[23]:= (* These are the support vectors, one red and one blue with +1 & -1 respectively *)
r1 = {1, 1}
b1 = {0, 1}
b2 = {1, 0}
w = {w1, w2}
```

```
Out[23]= {1, 1}
```

```
Out[24]= {0, 1}
```

```
Out[25]= {1, 0}
```

```
Out[26]= {w1, w2}
```

```
In[27]:= (* we have to solve for w and b subject to: y_i(w.x_i+b)=1 *)
(* We have 3 unknowns w1,w2 and b and we have 3
support vectors so this is solving a system of equations *)
Solve[1 * (w.r1 + b) == 1 && -1 * (w.b1 + b) == 1 && -1 * (w.b2 + b) == 1, {w1, w2, b}]
```

```
Out[27]= {{w1 -> 2, w2 -> 2, b -> -3}}
```

(*So we have the equation of the plane given by $w.x+b=0$ *)

```
In[48]:= wmin = {2, 2}
b = -3
xi = {x1, x2}
wmin.xi + b == 0
```

```
Out[48]= {2, 2}
```

```
Out[49]= -3
```

```
Out[50]= {x1, x2}
```

```
Out[51]= -3 + 2 x1 + 2 x2 == 0
```

(*The maximum margin D is then as follows *)

```
In[53]:= f[x_] = Abs[wmin.x + b] / Norm[wmin]
```

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Out[53]= 
$$\frac{\text{Abs}[-3 + \{2, 2\} . x]}{2 \sqrt{2}}$$

```

```
In[54]:= f[r1]
```

```
Out[54]= 
$$\frac{1}{2 \sqrt{2}}$$

```

```
In[55]:= f[b1]
```

```
Out[55]= 
$$\frac{1}{2 \sqrt{2}}$$

```

```
In[56]:= f[b2]
```

```
Out[56]= 
$$\frac{1}{2\sqrt{2}}$$

```

(* This is the expected result based on our evaluation that the hyperplane lies evenly between these points, so all 3 maximize the margin and it must be so or else we have not maximized the margin! *)