

## Solution 8

1. See Example 2.1 (p42) in Note 1.

2. (a) In machine learning, when optimizing an objective function, we can replace the inner product in it by a so-called kernel function  $K(u, v)$ .

(b) Since the dual SVM problem depends only on inner products, we can replace the inner products by  $K(u, v)$ :

$$\begin{aligned} \max_{\Omega} W(a) &= \sum_{i=1}^m a_i = \frac{1}{2} \sum_{i,j=1}^m y^{(0)} y^{(j)} \alpha_i \alpha_j K(x^{(0)}, x^{(j)}) \\ \text{s.t. } \alpha_i &\geq 0, i = 1, \dots, m \\ \sum_{i=1}^m a_i y^{(0)} &= 0 \end{aligned}$$