

Primal problem:

$$\min_{\beta_0, \beta} \frac{1}{2} \|\omega\|^2 + C \sum_{i=1}^N \xi_i \quad (1)$$

$$\text{s.t. } \xi_i \geq 0, \quad y_i (x_i^T \omega + b) \geq 1 - \xi_i \quad \forall i.$$

Lagrangian function:

$$L(\alpha, \eta) = \frac{1}{2} \|\omega\|^2 + C \sum_{i=1}^N \xi_i - \sum_{i=1}^N \alpha_i \left\{ y_i (x_i^T \omega + b) - 1 + \eta_i \right\} - \sum_{i=1}^N \eta_i \xi_i \quad (2)$$

Apply KKT,

$$\frac{\partial L(\omega, b, \eta)}{\partial \omega_i} = 0 \quad \longrightarrow \quad \omega = \sum_{i=1}^N \alpha_i y_i x_i \quad (3)$$

$$\frac{\partial L(\omega, b, \eta)}{\partial b} = 0 \quad \longrightarrow \quad \sum_{i=1}^N \alpha_i y_i = 0 \quad (4)$$

$$\frac{\partial L(\omega, b, \eta)}{\partial \eta_i} = 0 \quad \longrightarrow \quad C - \alpha_i - \eta_i = 0 \quad (5)$$

$$\alpha_i \geq 0, \eta_i \geq 0 \quad (6)$$

$$\alpha_i \left\{ y_i (x_i^T \omega + b) - 1 + \eta_i \right\} = 0 \quad (7)$$

$$\eta_i \xi_i = 0 \quad (8)$$

Dual problem: By substituting (3) into (2), we have

$$L(\omega, \eta) = -\frac{1}{2} \sum_{j=1}^N \sum_{i=1}^N \alpha_i \alpha_j y_i y_j x_i^T x_j + \sum_{i=1}^N \omega_i \quad (9)$$

$$\text{s.t. } \alpha_i \geq 0, \quad \sum_{i=1}^N \alpha_i y_i = 0 \quad (10)$$

$$\eta_i \geq 0, \quad (11)$$

$$C = \omega_i - \eta_i \quad (12)$$

Constraints (11) and (12) can be reduced into one constraint:

$$\alpha_i \leq C \quad (13)$$

Thus the dual problem is

$$L_D(\alpha, \eta) = -\frac{1}{2} \sum_{j=1}^N \sum_{i=1}^N \alpha_i \alpha_j y_i y_j x_i^T x_j + \sum_{i=1}^N \alpha_i \quad (14)$$

$$\text{s.t. } 0 \leq \alpha_i \leq C, \quad i = 1, \dots, n \quad (15)$$

$$\sum_{i=1}^N \alpha_i y_i = 0 \quad (16)$$