

# Robust Support Vector Machines for Anomaly Detection in Computer Security

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**Abstract**—Using the 1998 DARPA BSM data set collected at MIT’s Lincoln Labs to study intrusion detection systems, the performance of robust support vector machines (RSVMs) was compared with that of conventional support vector machines and nearest neighbor classifiers in separating normal usage profiles from intrusive profiles of computer programs. The results indicate the superiority of RSVMs not only in terms of high intrusion detection accuracy and low false positives but also in terms of their generalization ability in the presence of noise and running time.

**Keywords**—Intrusion detection, computer security, robust support vector machines, noisy data.

## I. INTRODUCTION

The rapid increase in connectivity and accessibility of computer systems has resulted in frequent opportunities for intrusions and attacks. Anomaly detection and misuse detection are two general approaches to computer intrusion detection. Unlike misuse detection, which generates an alarm when a known attack signature is matched, anomaly detection identifies activities that deviate from the normal behavior of the monitored system (or users) and thus has the potential to detect novel attacks [1].

Over the past decade many anomaly detection techniques, including neural networks [2][3], support vector machines (SVMs) [4], data mining [5] and so on, have been proposed to capture the system or user’s normal usage pattern and classify new behavior as either normal or abnormal. These techniques can be further categorized as *generative* or *discriminative* approaches. A generative approach (e.g., [6]) builds a model solely based on normal training examples and evaluates each testing case to see how well it fits the model. A discriminative approach (e.g., [4]), on the other hand, attempts to learn the distinction between the normal and abnormal classes. Both normal and attack examples (attack examples are usually very rare) are used in training for discriminative approaches.

Regardless of the approach used, most methods currently in use are based on the assumption that the training samples used by the intrusion detector are untainted and trustable, i.e., the labels of training examples are 100% correct. However, in practice, the data set obtained from real-world audit trials of systems is hardly the case. First of all, clean data is

not always easy to obtain. The training examples may be mislabelled when there is no clear distinction between normal and anomalous behavior. More importantly, there is usually an initial training period for an anomaly detector to learn the monitored system’s behavior and data collected from this training phase is assumed normal. As normal behavior changes over time, new examples are periodically incorporated into the training data and the anomaly detector undergoes frequent retraining. If an attack occurred during the training process, the undesired, intrusive behavior could get established as a part of the anomaly detector’s model of normal behavior and thus undermine its ability to detect subsequent occurrences [1] [7] [8]. Machine learning techniques used for anomaly detection, such as neural networks and support vector machines, are sensitive to noise in the training samples. The presence of mislabelled data can result in highly nonlinear decision surface and overfitting of the training set. This leads to poor generalization ability and classification accuracy.

In this paper, we present a new approach, based on Robust Support Vector Machines (RSVMs) [9], to anomaly detection over noisy data. RSVMs effectively address the overfitting problem introduced by the noise in the training data set. With RSVMs, the incorporation of an averaging technique in the standard support vector machines makes the decision surface smoother and controls the amount of regularization automatically (see Appendix for details.). Moreover, the number of support vectors of RSVMs is significantly less compared to those of standard SVMs. Therefore, RSVMs have a faster testing time.

We evaluate this method with the 1998 DARPA BSM data. We compare RSVMs with the standard SVMs and the  $k$ -Nearest Neighbor classifier ( $k$ NN). Our experiments show the superiority of RSVMs not only in terms of high intrusion detection accuracy and low false positives but also in terms of their their generalization ability in the presence of noise and running time.

The rest of this paper is organized as follows. In Section II we review some related work. Section III describes the method of RSVMs for anomaly detection over DAPAR data set from MIT Lincoln laboratory. Finally, we will summarize and discuss our work in Section IV. In appendix section, A

brief mathematical description of SVMs and how they differ from RSVMs is presented.

## II. RELATED WORK

The idea of anomaly detection in computer security could date back to Anderson's paper [10]. Since then, various anomaly detection approaches have been implemented by establishing statistical models for user [11]-[14], program [15]-[18] or network behavior [4] [5]. The goal of using machine learning techniques for anomaly detection is to develop a generalization capability from limited training data and to be able to correctly classify future data as normal or abnormal. Clean training data is usually assumed.

More recently Eskin and others [8] [19] proposed unsupervised anomaly detection algorithms with unlabelled data, based on the assumption that number of normal instances is significantly larger than the number of anomalies and anomalies appear as outliers in the data.

Forrest et al. introduced the idea of building program profiles with short sequences of system calls issued by running programs for intrusion detection [15]. The underlying premise is that the sequences of system calls during an intrusion are noticeably different from normal sequences of system calls. Lee et al. [16] extended the work of Forrest's group and applied RIPPER, a rule learning program, to the program execution audit data. Warrender et al. [6] introduced a new data modelling method, based on Hidden Markov Model (HMM), and compared it with RIPPER and simple enumeration method. Ghosh and others [17] employed artificial neural network techniques to learn normal sequences of system calls for specific UNIX system programs using the 1998 DARPA BSM data. Liao et al. [18] drew an interesting analogy between a text document and the sequence of all system calls issued by a program. System call frequencies, instead of short sequences of system calls, were used to represent program behavior. Then the  $k$ -nearest neighbor classifier was employed to classify new program behavior as normal or intrusive.

This paper extends the work of Liao et al. and compares the intrusion detection performance of RSVMs, the standard SVMs and the  $k$ NN classifier over the clean training data of program behavior profiles. More importantly, we deliberately form noisy training data and show the robustness of RSVMs.

## III. RSVMs WITH DARPA DATA SET

### A. An Introduction to RSVMs and SVMs

A brief mathematical description of SVMs and how they differ from RSVMs is presented in the appendix. More elaborate tutorial papers can be found in the literature [20] [21] [22].

In simple terms a SVM is a perceptron-like neural network and is ideally suitable for binary pattern classification of patterns that are linearly separable. A perceptron-solution, however, is not unique because one can draw a number of possible hyperplanes between the two classes. The main idea of the SVM is to derive a unique separating hyperplane that maximizes the separating margin between the two classes. The

feature vectors that lie on the boundary defining this separating margin, in the jargon of linear algebra, are called "support vectors". Classifiers that exploit this property are therefore called support vector machines.

Since the introduction of the original idea, several modifications and improvements are made: hard-margin SVMs for separable cases, soft-margin SVMs for non-separable cases and robust SVMs that exhibit good generalization properties while handling noisy, that is, mis-labelled data. The mathematical differences in these three formulations are pointed out in the appendix.

In order to test the properties of the RSVMs, it is necessary that training data sets are carefully prepared with "noise" explicitly incorporated into them. Using DARPA data as a starting point such noisy data sets are prepared as described next.

### B. Pre-processing DARPA Data

The 1998 DARPA Intrusion Detection System Evaluation program provides a large corpus of computer attacks embedded in normal background traffic [23]. The TCPDUMP and BSM (Basic Security Module) audit data were collected on a simulation network that simulated the traffic of an Air Force Local Area Network. It consisted of 7 weeks of training data and 2 weeks of testing data. We used the BSM audit data collected from a victim Solaris machine. The BSM audit logs contain information on system calls produced by programs running on the Solaris machine. The data were labelled with session numbers. Each session corresponds to a TCP/IP connection between two computers. On each simulation day about 500 sessions were recorded by the BSM tool of the Solaris machine.

The pre-processing of the BSM audit data was described in [18]. For the sake of completeness, we outline the procedure here. The names of system calls were extracted for every session from the BSM audit logs. Each session usually consists of one or more processes. A complete ordered list of system calls was generated for each process. A buffer overflow attack session, named `Eject` [24], and the list of system calls of one of its processes are shown in Table I.

The numbers of occurrences of individual system calls during the execution of a process were counted. Liao et al. [18] used two text weighting techniques, namely frequency weighting and  $tf \cdot idf$  weighting, to transform the process into a vector. The dimension of a process vector was equal to the number of unique system calls. We adopted the frequency weighting method, which simply assigns the number of occurrences of a system call during the process execution to a vector entry.

### C. Clean and Noisy Data

A careful study of the 1998 DARPA BSM data revealed that there are 5 simulation days that are free of attacks during the seven-week training period. We picked 4 days of data out of those 5 days as normal samples for training. There are 606 distinct processes drawn from over 2000 sessions during these 4 days. Our training normal data set contains 300 out of the

TABLE I

(A) AN INTRUSIVE SESSION (EJECT) SAMPLE AND THE CORRESPONDING PROCESSES. (B) THE LIST OF SYSTEM CALLS ASSOCIATED WITH THE PROCESS

P W D

Session: <b>Eject</b>	Process name: <b>pwd</b>			
telnetd	close	close	close	close
login	open	close	close	execve
tcsh	open	mmap	open	mmap
quota	mmap	munmap	mmap	close
cat	open	mmap	mmap	munmap
mail	mmap	mmap	close	open
cat	mmap	mmap	munmap	mmap
gcc	close	open	mmap	close
cpp	open	mmap	mmap	munmap
cc1	mmap	close	close	munmap
as	pathconf	stat	stat	open
ld	close	open	open	ioctl
ejectexploit	lstat	lstat	close	close
<b>pwd</b>	close	close	close	exit

(a)

(b)

606 processes.<sup>1</sup> The other simulation day, the third day of the seventh training week, was chosen for normal testing examples as no attack was launched on this day. It contains 412 sessions and 5285 normal processes (We did not require the testing processes to be distinct in order to count false alarms for one day).

We carefully selected 28 distinct intrusive processes for training (12 of them are the same as the ones used in [18]) from 55 intrusion sessions in the seven-week training data. These 28 processes cover most attack types of the DARPA training data, including the most clearly malicious processes, such as `ejectexploit`, `formatexploit`, `ffbexploit` and so on. In an intrusive session, only a small part of activities are intrusive. For example, the session `Eject` in Table I consists of 14 processes. We only selected the process `ejectexploit` as an intrusive sample. We used 22 intrusive sessions from the two-week testing data as the intrusive samples for testing purpose.

To demonstrate the robust property of RSVM, we prepared two different training data sets, as illustrated in Table II. For the noisy data set, 16 out of the original 28 intrusive training processes were disguised as normal and incorporated into the 300 truly normal examples, while the testing subset remains the same.

TABLE II  
CLEAN AND NOISY DATA SETS

	clean data	noisy data
training	300 normal processes 28 intrusive processes	316 normal processes (16 mislabelled) 12 intrusive processes
testing	5285 normal processes, 22 intrusion sessions	

#### D. RSVMs with Clean Data

In intrusion detection, the Receiver Operating Characteristic (ROC) curve is usually used to measure the performance of

<sup>1</sup>The reason that we chose 300 processes is to mitigate the unbalance between normal and intrusive examples.

an intrusion detection method. The ROC curve is a plot of intrusion detection accuracy against the false positive probability. In our experiments, individual processes are classified as normal or intrusive. When a process is categorized as intrusive, the session that the process is associated with is classified as an attack session. The intrusion detection accuracy is then calculated as the rate of detected attacks. The false positive probability, on the other hand, is defined as the rate of misclassified normal processes [18].

Figure 1 (a) shows the performance of the RSVMs, SVMs and  $k$ NN expressed in ROC curves with the clean training data set. RSVMs and SVMs were implemented with the RBF kernel function. The curves were obtained by varying the regulation parameters.

The  $k$ NN algorithm was described in [18]. The cosine similarity is used to measure the distance between two processes in the form of vectors. Each testing process is compared to the intrusive training processes first. Whenever there is a perfect match, i.e., the cosine similarity is equal to 1.0, the new process is labelled as intrusive behavior. Otherwise, the testing process is compared with each normal training process. If the similarity score of one normal training process is equal to 1, the new process would be classified as a normal process immediately. Otherwise, We calculate the average similarity value of its  $k$  nearest neighbors (with highest similarity scores) and set a threshold. Only when the average similarity value is above the threshold, is the new process considered normal. Here we set  $k$ 's value to 5 and varied the threshold to get the ROC curve.

As depicted in Figure 1 (a), the attack detection rate of RSVMs was 74.7% with zero false positive rate. The detection rate reached 100% rapidly and the false positive rate remained as low as 3%. SVMs could detect nearly 50.0% attack sessions with 0% false positive rate and the detection rate reached 100% with a false positive rate of 14.2%. The  $k$ NN method gave relatively poor performance. It obtained a low attack detection rate (13.6%) at zero false positives. The attack detection rate reached 100% with a false positive rate of 8.6%.

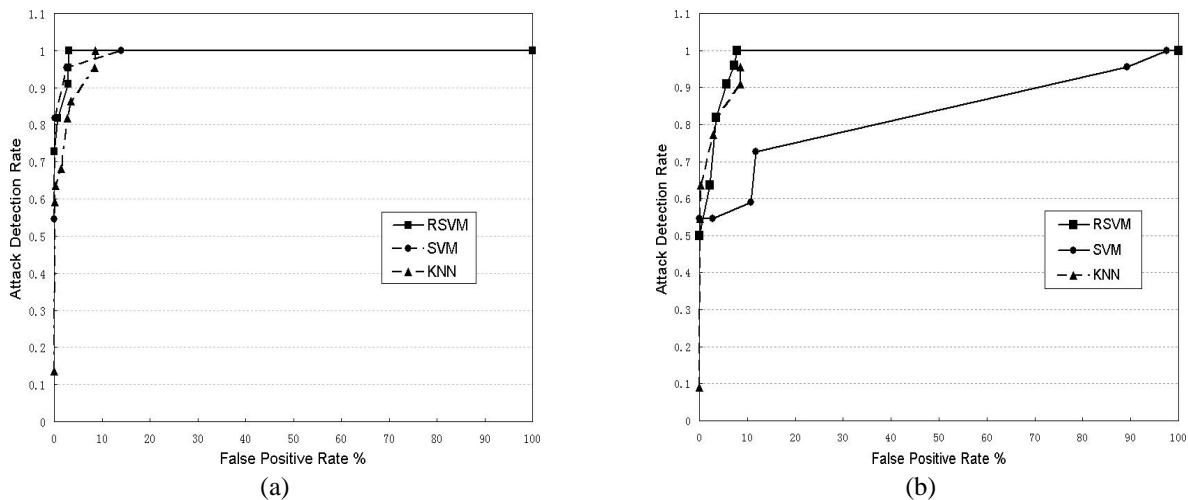


Fig. 1. Performance of RSVMs, SVMs and  $k$ NN expressed in ROC curves over (a) clean training data; (b) noisy training data.

TABLE III

ATTACK DETECTION RATE OF RSVMs, SVMs AND  $k$ NN METHODS OVER THE CLEAN TRAINING DATA SET WHEN FALSE POSITIVE RATE IS LESS THAN 1%.

	Attack detection Rate	False Positive Rate
RSVMs	81.8%	< 1%
SVMs	81.8%	< 1%
$k$ NN	63.6%	< 1%

An intrusion detection system is typically aimed at a false positive rate of 1%, as too many false alarms would make the system useless. Table III shows the attack detection rates of RSVMs, SVMs and  $k$ NN methods over the clean training data set with the stipulation that the false positive rate does not exceed 1%. Both RSVMs and SVMs showed competitive results (attack detection rate > 80%).

#### E. RSVMs with Noisy Data

Figure 1 (b) presents the ROC curves of RSVMs, SVMs and  $k$ NN methods over the noisy training data. RSVMs only showed slight decline of performance in the presence of noise. The attack detection rate of RSVMs was 50.0% at zero false positives. It reached 100% with a false positive rate of 8%. Meanwhile, SVMs experienced severe performance deterioration due to the noisy training data. Although they could detect 54% attacks with zero false positive rate, the attack detection rate could not reach 100% until the false positive rate approached 100%. These results indicate that RSVMs effectively suppressed the effect introduced by the 16 mislabelled training examples, while the conventional SVMs gave poor generalization ability because of the noise.

The  $k$ NN method did not manifest any decline in the false positive rate. This is not surprising considering the fact that by taking the average of the  $k$  neighbors nearest to the testing process, it can smooth out the impact of isolated noisy training examples. However, one testing process happened to match one of the 16 mislabelled intrusive processes. It was classified

as normal immediately without finding its  $k$  nearest neighbors. This testing process was the only process of the testing attack session. Therefore, this attack session could not be detected with our  $k$ NN classifier, and the attack detection rate never reached 100%.

TABLE IV

COMPARISON OF THE NUMBER OF SUPPORT VECTORS AND THE EXPERIMENTAL RATIO OF RUNNING TIME OF RSVMs AND SVMs FOR CLEAN AND NOISY TRAINING DATA SETS.

	RSVMs	SVMs	RSVMs /SVMs
Clean Data 1	30	45	71 %
Noisy Data 2	15	40	42 %

Besides the classification accuracy, another problem that needs to be addressed is the running time of the intrusion detector. The computational complexity of RSVMs/SVMs is of linear proportion to the number of support vectors when classifying new examples. As shown in the Appendix, the number of support vectors of RSVMs can be much less than those of the standard SVMs. Therefore, RSVMs require less running time. Table IV shows the number of support vectors of RSVMs/SVM with clean/noisy data and the ratio of experimental testing time for the 5285 normal testing processes. The number of support vectors of the RSVMs was significantly less compared to that of the standard SVMs. In the clean training data case, RSVMs' number of support vectors was one-third less (30 vs 45) and its testing time was 71% of that of SVM. In the noisy data case, the testing time of RSVMs was only 42% of that of SVM due to the greater difference of their decision surfaces. For the  $k$ NN classifier, the cost of classifying new examples can be much higher than that of RSVMs and SVMs. This is due to the fact that nearly all computation takes place at classification time.

#### IV. CONCLUSION

In this paper, we have proposed a new approach, based on Robust Support Vector Machines, to anomaly detection in

computer security. Experiments with the 1998 DARPA BSM data set show that RSVMs can provide good generalization ability and effectively detect intrusions in the presence of noise. The running time of RSVMs can also be significantly reduced as they generate fewer support vectors than the conventional SVMs.

Future work involves quantitatively measuring the robustness of RSVMs over the noisy training data and addressing the fundamental issue of the unbalanced nature between normal and intrusive training examples for discriminative anomaly detection approaches.

## V. ACKNOWLEDGEMENTS

Work reported here is supported in part by the Center for Digital Security of the University of California at Davis under the AFOSR grant F49620-01-1-0327, and by the Institute of Scientific Computing Research of Lawrence Livermore National Laboratory.

## APPENDIX: SVM VS RSVM

The main idea of Support Vector Machines (SVMs) is to derive a hyperplane that maximizes the separating margin between two classes — the positive and the negative [22]. A tutorial introduction to SVM can be found in [20]. The promising property of SVM is that it is an approximate implementation of the Structure Risk Minimization principle based on statistical learning theory rather than the Empirical Risk Minimization method, in which the classification function is derived by minimizing the Mean Square Error over the training data set.

One of the main assumptions of SVM is that all samples in the training set are independently and identically distributed (i.i.d.). However, in practice, the training data are often contaminated with noise. The noisy data makes the validity of this i.i.d. assumption questionable. The standard SVM training algorithm will make the decision surface deviate from the optimal position in the *feature space*. When mapped back to the *input space*, it results in a highly nonlinear decision boundary. Therefore the standard SVM is sensitive to noise, leading to poor generalization ability.

Consider the training samples

$$(\mathbf{x}_1, y_1), \dots, (\mathbf{x}_\ell, y_\ell), \quad y_i \in \{-1, +1\}, \quad i = 1, \dots, \ell \quad (1)$$

where  $\{(\mathbf{x}_i, y_i)\}$   $i = 1, \dots, \ell$  are feature vectors and  $y_i \in \{-1, +1\}$ ,  $i = 1, \dots, \ell$  are the corresponding labels. Positive class represents normal behavior and negative class represents anomalous behavior. Now the classification problem can be posed as a constrained optimization problem. The *primal* problems of SVM and Robust SVM are shown in Table V, where  $\mathbf{w}$  is the weight vector of the decision hyperplane. The other terms in the table are explained below.

Vapnik [22] proposed the initial idea of SVM for the *separable* case (hard margin SVM) in which the positive and negative samples can be definitely separated by a unique optimal hyperplane with the largest margin. However, this algorithm will find no feasible solution when applied to the

*non-separable* case. Cortes and Vapnik [21] extended this idea to the *non-separable* case (soft margin SVM or the so called standard SVM) by introducing positive slack variables  $\{\xi_i\}$   $i = 1, \dots, \ell$ . “One must admit some training errors  $\xi_i$  to find the best tradeoff between training error and margin by choosing the appropriate constant  $C$  associated with slack value” [21]. This error-tolerant property of soft margin SVM makes it very useful in many applications due to its good generalization ability. However, when trained with noisy data, the decision hyperplane might deviate from optimal position (without maximized separating margin) because of the slack term (sum of misclassification errors  $\sum \xi_i$ ) in the objective function of soft margin SVM. This leads to a complicated decision surface, which is known as the over-fitting problem. Song et al [9] proposed the Robust SVM which is aimed at address this over-fitting problem by only minimizing the margin of the weight  $\mathbf{w}$  instead of minimizing the margin and the sum of misclassification errors. A new slack term  $\lambda D^2(\mathbf{x}_i, \mathbf{x}_{y_i}^*)$  is introduced in place of  $\{\xi_i\}$   $i = 1, \dots, \ell$  in the soft margin SVM. Here  $\lambda \geq 0$  is a pre-selected regularization parameter measuring the influence of averaged information (distance to the class center), and  $D^2(\mathbf{x}_i, \mathbf{x}_{y_i}^*)$  represents the normalized distance between data point  $\mathbf{x}_i$  and the center of the respective classes,  $(\mathbf{x}_{y_i}^*, y_i \in \{+1, -1\})$ , in the *feature space*. That is,

$$\begin{aligned} D^2(\mathbf{x}_i, \mathbf{x}_{y_i}^*) &= |\phi(\mathbf{x}_i) - \phi(\mathbf{x}_{y_i}^*)|^2 / D_{max}^2 \\ &= [(\phi(\mathbf{x}_i) \cdot \phi(\mathbf{x}_i) - 2\phi(\mathbf{x}_i) \cdot \phi(\mathbf{x}_{y_i}^*) \\ &\quad + \phi(\mathbf{x}_{y_i}^*) \cdot \phi(\mathbf{x}_{y_i}^*)) / D_{max}^2] \quad (2) \\ &= [k(\mathbf{x}_i, \mathbf{x}_i) - 2k(\mathbf{x}_i, \mathbf{x}_{y_i}^*) \\ &\quad + k(\mathbf{x}_{y_i}^*, \mathbf{x}_{y_i}^*)] / D_{max}^2 \end{aligned}$$

where  $\{\phi(\mathbf{x}_i)\}$ ,  $i = 1, \dots, \ell$  denotes a set of nonlinear transformations from the input space to the feature space<sup>2</sup>;  $k(\mathbf{x}_i, \mathbf{x}_j) = \phi(\mathbf{x}_i) \cdot \phi(\mathbf{x}_j)$  represents the inner-product kernel function;  $D_{max} = \max(D(\mathbf{x}_i, \mathbf{x}_{y_i}^*))$  is the maximum distance between the center and training data of the respective classes in the feature space;  $k(\mathbf{x}_i, \mathbf{x}^*) = \phi(\mathbf{x}_i) \cdot \phi(\mathbf{x}^*)$  is the kernel function in the feature space. Figure 2 illustrates the meanings of these terms for the case of a linear separating hyperplane in the non-separable case. In this figure, the situations of  $\xi_i$   $i = 1, \dots, \ell$ , the distance  $|\Phi(\mathbf{x}) - \Phi(\mathbf{x}^*)|$  of (2) from a point in solid dot class to its class center and threshold value  $b$  of decision function (3) are summarized schematically.

The formulas discussed above are in the *primal space*. The solution can be obtained by solving this optimization problem in the *dual space* — the space of Lagrange multipliers  $\alpha_i$ ,  $i = 1, \dots, \ell$ . Table VI shows the dual problems of SVM and Robust SVM, which are Quadratic Programming (QP) optimization problems. The decision function now can be

<sup>2</sup>In class +1,  $\phi(\mathbf{x}_{y_i}^*) = \phi(\mathbf{x}_{+1}^*) = \frac{1}{n^+} \sum_{y_j=+1} \phi(\mathbf{x}_j)$ ,  $n^+$  is the number of data in class +1, in class -1,  $\phi(\mathbf{x}_{y_i}^*) = \phi(\mathbf{x}_{-1}^*) = \frac{1}{n^-} \sum_{y_j=-1} \phi(\mathbf{x}_j)$ ,  $n^-$  is the number of data in class -1.

TABLE V  
PRIMAL PROBLEMS OF STANDARD SVM AND ROBUST SVM

	Objective Function	Constrains
Hard margin SVM	$\Phi(\mathbf{w}) = \frac{1}{2} \mathbf{w}^T \mathbf{w}$	$y_i f(\mathbf{x}_i) \geq 1$
Soft margin (standard) SVM	$\Phi(\mathbf{w}) = \frac{1}{2} \mathbf{w}^T \mathbf{w} + C \sum_{i=1}^{\ell} \xi_i$	$y_i f(\mathbf{x}_i) \geq 1 - \xi_i$
Robust SVM	$\Phi(\mathbf{w}) = \frac{1}{2} \mathbf{w}^T \mathbf{w}$	$y_i f(\mathbf{x}_i) \geq 1 - \lambda D^2(\mathbf{x}_i, \mathbf{x}_{y_i}^*)$

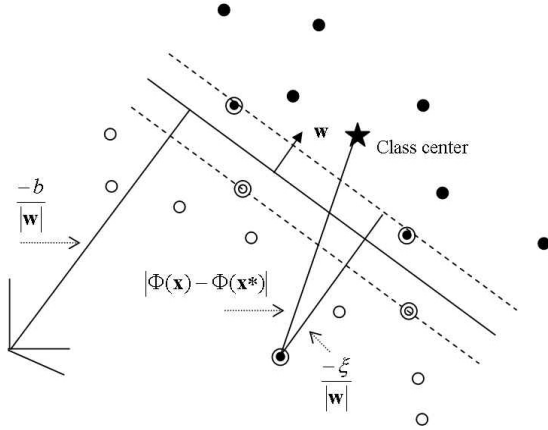


Fig. 2. Linear separating hyperplane for non-separable case. The Star point represents the center of solid points class. The points which are circled are support vectors.

given by the values of  $\alpha_i$ ,  $i = 1, \dots, \ell$  and computing the sign of

$$f(\mathbf{x}) = \sum_{\text{Support Vectors}} \alpha_i y_i K(\mathbf{x}_i, \mathbf{x}) + b \quad (3)$$

where  $b$  is the threshold value of decision function. The sample data with the corresponding Lagrange multiplies  $\alpha_i > 0$  are called *support vectors*.

From Table VI, we can see that the dual problem associated with hard margin SVM is identical to the Robust SVM except the additional term  $\gamma_i = 1 - \lambda D^2(\mathbf{x}_i, \mathbf{x}_{y_i}^*)$  in the maximization functional  $W(\alpha)$ . We can justify the slack variable  $\lambda D^2(\mathbf{x}_i, \mathbf{x}_{y_i}^*)$  by taking it into account as part of the margin. For each data point, the separation margin can be thought of as  $1 - \lambda D^2(\mathbf{x}_i, \mathbf{x}_{y_i}^*)$  which is more adaptive than the margin  $1 - \xi_i$  in soft margin SVM algorithm. Suppose a data point is an outlier that is located on the wrong side and far away from the separable hyperplane. The distance between this point and the center of the class is longer than that of the other normal point in the same class. The augmented term  $\lambda D^2(\mathbf{x}_i, \mathbf{x}_{y_i}^*)$  is relatively large. Therefore, the inequality constraint shown in Table V of Robust SVM is satisfied and the coefficient  $\alpha_i$  associated with the data point moves toward zero (This result can be derived from the Karush-Kuhn-Tucker condition of the dual form. see reference [9] for details). This data point, therefore, may not become a support vector. Thus

the number of support vectors in the RSVM algorithm will be reduced and the decision boundary will be smoother.

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TABLE VI  
DUAL PROBLEMS OF SVM AND ROBUST SVM (WHERE  $\gamma_i = 1 - \lambda D^2(\mathbf{x}_i, \mathbf{x}_{y_i}^*)$ ).

	Objective Function	Constraints
Hard margin SVM	$W(\alpha) = \sum_{i=1}^{\ell} \alpha_i - \frac{1}{2} \sum_{i,j=1}^{\ell} \alpha_i \alpha_j y_i y_j k(\mathbf{x}_i, \mathbf{x}_j)$	$\sum_{i=1}^{\ell} y_i \alpha_i = 0$ $0 \leq \alpha_i.$
Soft margin (standard) SVM	$W(\alpha) = \sum_{i=1}^{\ell} \alpha_i - \frac{1}{2} \sum_{i,j=1}^{\ell} \alpha_i \alpha_j y_i y_j k(\mathbf{x}_i, \mathbf{x}_j)$	$\sum_{i=1}^{\ell} y_i \alpha_i = 0$ $0 \leq \alpha_i \leq C.$
Robust SVM	$W(\alpha) = \sum_{i=1}^{\ell} \alpha_i \gamma_i - \frac{1}{2} \sum_{i,j=1}^{\ell} \alpha_i \alpha_j y_i y_j k(\mathbf{x}_i, \mathbf{x}_j)$	$\sum_{i=1}^{\ell} y_i \alpha_i = 0$ $0 \leq \alpha_i.$

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