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Chong, see below:

$$\begin{aligned} \sup_{\alpha: |\alpha| \leq 1} \sum_i \epsilon_i \left(\sum_j \alpha_j K_{ji} \right) &= \sup_{\alpha: |\alpha| \leq 1} \epsilon' K \alpha \\ &= \sup_j |(\epsilon' K)_j| = \sup_j \sum_j K_{ji} \epsilon_i \end{aligned}$$

So if ϵ_i are all positive, this is correct.

If ϵ_i are all negative, then it should be $\sup_j [-\sum_j K_{ji} \epsilon_i]$

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