

Chong, see below:

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

So if  $\epsilon_i$  are all positive, this is correct.

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

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