

### Exercise 3.1: Ridge regression with regularization

- Exercise 3.1.1: Ridge regression with regularization is represented by the following matrix equation. Assume  $\mathbf{X}$  is a matrix with shape  $(n, d)$  and  $\mathbf{y}$  is a vector with shape  $(n, 1)$ . Assume  $\mathbf{X}^T \mathbf{X}$  is invertible. Derive the ridge regression solution for  $\mathbf{w}$  in terms of  $\mathbf{X}$ ,  $\mathbf{y}$ , and  $\lambda$ .
- Exercise 3.1.2: Ridge regression with regularization is represented by the following matrix equation. Assume  $\mathbf{X}$  is a matrix with shape  $(n, d)$  and  $\mathbf{y}$  is a vector with shape  $(n, 1)$ . Assume  $\mathbf{X}^T \mathbf{X}$  is invertible. Derive the ridge regression solution for  $\mathbf{w}$  in terms of  $\mathbf{X}$ ,  $\mathbf{y}$ , and  $\lambda$ .
- Exercise 3.1.3: Ridge regression with regularization is represented by the following matrix equation. Assume  $\mathbf{X}$  is a matrix with shape  $(n, d)$  and  $\mathbf{y}$  is a vector with shape  $(n, 1)$ . Assume  $\mathbf{X}^T \mathbf{X}$  is invertible. Derive the ridge regression solution for  $\mathbf{w}$  in terms of  $\mathbf{X}$ ,  $\mathbf{y}$ , and  $\lambda$ .

Derive the ridge regression solution for  $\mathbf{w}$  in terms of  $\mathbf{X}$ ,  $\mathbf{y}$ , and  $\lambda$ .

Key Equations	Equations
<ul style="list-style-type: none"> <li>• Ridge regression with regularization is represented by the following matrix equation: <math>(\mathbf{X}^T \mathbf{X} + \lambda \mathbf{I}) \mathbf{w} = \mathbf{X}^T \mathbf{y}</math></li> <li>• Ridge regression with regularization is represented by the following matrix equation: <math>(\mathbf{X}^T \mathbf{X} + \lambda \mathbf{I}) \mathbf{w} = \mathbf{X}^T \mathbf{y}</math></li> <li>• Ridge regression with regularization is represented by the following matrix equation: <math>(\mathbf{X}^T \mathbf{X} + \lambda \mathbf{I}) \mathbf{w} = \mathbf{X}^T \mathbf{y}</math></li> </ul>	<ul style="list-style-type: none"> <li>• Ridge regression with regularization is represented by the following matrix equation: <math>(\mathbf{X}^T \mathbf{X} + \lambda \mathbf{I}) \mathbf{w} = \mathbf{X}^T \mathbf{y}</math></li> <li>• Ridge regression with regularization is represented by the following matrix equation: <math>(\mathbf{X}^T \mathbf{X} + \lambda \mathbf{I}) \mathbf{w} = \mathbf{X}^T \mathbf{y}</math></li> <li>• Ridge regression with regularization is represented by the following matrix equation: <math>(\mathbf{X}^T \mathbf{X} + \lambda \mathbf{I}) \mathbf{w} = \mathbf{X}^T \mathbf{y}</math></li> </ul>

Ridge regression with regularization is a linear regression model where the regularization term is added to the loss function. This prevents overfitting and improves the model's performance on new data.

### Exercise 3.2: Ridge regression with regularization

- Exercise 3.2.1: Ridge regression with regularization is represented by the following matrix equation. Assume  $\mathbf{X}$  is a matrix with shape  $(n, d)$  and  $\mathbf{y}$  is a vector with shape  $(n, 1)$ . Assume  $\mathbf{X}^T \mathbf{X}$  is invertible. Derive the ridge regression solution for  $\mathbf{w}$  in terms of  $\mathbf{X}$ ,  $\mathbf{y}$ , and  $\lambda$ .
- Exercise 3.2.2: Ridge regression with regularization is represented by the following matrix equation. Assume  $\mathbf{X}$  is a matrix with shape  $(n, d)$  and  $\mathbf{y}$  is a vector with shape  $(n, 1)$ . Assume  $\mathbf{X}^T \mathbf{X}$  is invertible. Derive the ridge regression solution for  $\mathbf{w}$  in terms of  $\mathbf{X}$ ,  $\mathbf{y}$ , and  $\lambda$ .
- Exercise 3.2.3: Ridge regression with regularization is represented by the following matrix equation. Assume  $\mathbf{X}$  is a matrix with shape  $(n, d)$  and  $\mathbf{y}$  is a vector with shape  $(n, 1)$ . Assume  $\mathbf{X}^T \mathbf{X}$  is invertible. Derive the ridge regression solution for  $\mathbf{w}$  in terms of  $\mathbf{X}$ ,  $\mathbf{y}$ , and  $\lambda$ .

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**Art Alberding**



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