

Exercise 3.1: Linear regression with regularization

- Exercise 3.1a: Derive the normal equations for linear regression with regularization.
- 3b: Deriving the gradient descent algorithm for linear regression with regularization.
- 3c: Deriving the closed-form solution for linear regression with regularization.
- 3d: Deriving the gradient descent algorithm for linear regression with regularization.

Before we start, recall that the normal equations are given by:

Equation	Equation
<ul style="list-style-type: none"> • The normal equations are given by: $X^T X \beta = X^T y$ • The normal equations are given by: $X^T X \beta = X^T y$ • The normal equations are given by: $X^T X \beta = X^T y$ 	<ul style="list-style-type: none"> • The normal equations are given by: $X^T X \beta = X^T y$ • The normal equations are given by: $X^T X \beta = X^T y$ • The normal equations are given by: $X^T X \beta = X^T y$

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Exercise 3.2: Deriving the gradient

- Exercise 3.2a: Derive the gradient of the cost function with regularization.
- 3.2b: Deriving the gradient of the cost function with regularization.
- 3.2c: Deriving the gradient of the cost function with regularization.

Equation	Equation
<ul style="list-style-type: none"> • The gradient of the cost function with regularization is given by: $\nabla J(\beta) = -2X^T(y - X\beta) + 2\lambda\beta$ • The gradient of the cost function with regularization is given by: $\nabla J(\beta) = -2X^T(y - X\beta) + 2\lambda\beta$ • The gradient of the cost function with regularization is given by: $\nabla J(\beta) = -2X^T(y - X\beta) + 2\lambda\beta$ 	<ul style="list-style-type: none"> • The gradient of the cost function with regularization is given by: $\nabla J(\beta) = -2X^T(y - X\beta) + 2\lambda\beta$ • The gradient of the cost function with regularization is given by: $\nabla J(\beta) = -2X^T(y - X\beta) + 2\lambda\beta$ • The gradient of the cost function with regularization is given by: $\nabla J(\beta) = -2X^T(y - X\beta) + 2\lambda\beta$

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