

### 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  $n$  rows and  $p$  columns.
- Write the matrix equation for the ridge regression problem. The matrix equation is  $\mathbf{X}^T \mathbf{X} \boldsymbol{\beta} + \lambda \mathbf{I} \boldsymbol{\beta} = \mathbf{X}^T \mathbf{y}$ , where  $\mathbf{X}$  is the design matrix,  $\mathbf{y}$  is the response vector,  $\boldsymbol{\beta}$  is the vector of coefficients, and  $\lambda$  is the regularization parameter.
- If  $\mathbf{X}^T \mathbf{X} + \lambda \mathbf{I}$  is invertible, the ridge regression solution is  $\boldsymbol{\beta} = (\mathbf{X}^T \mathbf{X} + \lambda \mathbf{I})^{-1} \mathbf{X}^T \mathbf{y}$ .

where  $\mathbf{I}$  is the identity matrix. Show that the ridge regression solution is unique.

Key Concepts	Equation
• Ridge regression with regularization is represented by the matrix equation:	• Ridge regression: $\mathbf{X}^T \mathbf{X} \boldsymbol{\beta} + \lambda \mathbf{I} \boldsymbol{\beta} = \mathbf{X}^T \mathbf{y}$
• Ridge regression with regularization is represented by the matrix equation:	• Ridge regression: $\mathbf{X}^T \mathbf{X} \boldsymbol{\beta} + \lambda \mathbf{I} \boldsymbol{\beta} = \mathbf{X}^T \mathbf{y}$
• Ridge regression with regularization is represented by the matrix equation:	• Ridge regression: $\mathbf{X}^T \mathbf{X} \boldsymbol{\beta} + \lambda \mathbf{I} \boldsymbol{\beta} = \mathbf{X}^T \mathbf{y}$

Ridge regression with regularization is a linear regression model where the coefficients are penalized by their magnitude. 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  $n$  rows and  $p$  columns.
- Write the matrix equation for the ridge regression problem. The matrix equation is  $\mathbf{X}^T \mathbf{X} \boldsymbol{\beta} + \lambda \mathbf{I} \boldsymbol{\beta} = \mathbf{X}^T \mathbf{y}$ , where  $\mathbf{X}$  is the design matrix,  $\mathbf{y}$  is the response vector,  $\boldsymbol{\beta}$  is the vector of coefficients, and  $\lambda$  is the regularization parameter.
- If  $\mathbf{X}^T \mathbf{X} + \lambda \mathbf{I}$  is invertible, the ridge regression solution is  $\boldsymbol{\beta} = (\mathbf{X}^T \mathbf{X} + \lambda \mathbf{I})^{-1} \mathbf{X}^T \mathbf{y}$ .

Key Concepts	Equation
• Ridge regression with regularization is represented by the matrix equation:	• Ridge regression: $\mathbf{X}^T \mathbf{X} \boldsymbol{\beta} + \lambda \mathbf{I} \boldsymbol{\beta} = \mathbf{X}^T \mathbf{y}$
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**ML Morrison**

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