

Exercise 3.1: Linear regression with regularization

- Exercise 3.1.1: Consider the linear regression problem with regularization.
- In addition, the parameter vector β is constrained to have a fixed norm. This is achieved by adding the constraint $\|\beta\|_2 = 1$ to the optimization problem.
- The constraint $\|\beta\|_2 = 1$ is achieved by adding the constraint $\|\beta\|_2^2 = 1$ to the optimization problem.
- In general, the constraint $\|\beta\|_2 = 1$ is achieved by adding the constraint $\|\beta\|_2^2 = 1$ to the optimization problem.

where λ is a scalar that we choose to be positive and β is a vector.

Key Equations	Equations
• The linear regression problem with regularization is:	• The linear regression problem with regularization is:
• The linear regression problem with regularization is:	• The linear regression problem with regularization is:
• The linear regression problem with regularization is:	• The linear regression problem with regularization is:

The linear regression problem with regularization is a linear regression problem where the parameter vector β is constrained to have a fixed norm. This is achieved by adding the constraint $\|\beta\|_2 = 1$ to the optimization problem.

Exercise 3.2: Linear regression with regularization

- Exercise 3.2.1: Consider the linear regression problem with regularization.
- In addition, the parameter vector β is constrained to have a fixed norm. This is achieved by adding the constraint $\|\beta\|_2 = 1$ to the optimization problem.
- The constraint $\|\beta\|_2 = 1$ is achieved by adding the constraint $\|\beta\|_2^2 = 1$ to the optimization problem.

Key Equations	Equations
• The linear regression problem with regularization is:	• The linear regression problem with regularization is:
• The linear regression problem with regularization is:	• The linear regression problem with regularization is:
• The linear regression problem with regularization is:	• The linear regression problem with regularization is:

Algebra Note Taking Guide Answers

Didier Musso



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