

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 $\mathbf{X}^T \mathbf{X} \mathbf{\beta} + \lambda \mathbf{I} \mathbf{\beta} = \mathbf{X}^T \mathbf{y}$, where $\mathbf{\beta}$ is the vector of coefficients, $\mathbf{y}$ is the vector of responses, and $\mathbf{I}$ is the identity matrix.
- If $\mathbf{X}^T \mathbf{X} + \lambda \mathbf{I}$ is invertible, the ridge regression solution is $\mathbf{\beta} = (\mathbf{X}^T \mathbf{X} + \lambda \mathbf{I})^{-1} \mathbf{X}^T \mathbf{y}$.

where $\mathbf{\beta}$ is the vector of coefficients and λ is the regularization parameter.

Key Equations	Key Equations
• Ridge regression matrix equation: $\mathbf{X}^T \mathbf{X} \mathbf{\beta} + \lambda \mathbf{I} \mathbf{\beta} = \mathbf{X}^T \mathbf{y}$ • Ridge regression solution: $\mathbf{\beta} = (\mathbf{X}^T \mathbf{X} + \lambda \mathbf{I})^{-1} \mathbf{X}^T \mathbf{y}$ • Ridge regression matrix equation: $\mathbf{X}^T \mathbf{X} \mathbf{\beta} + \lambda \mathbf{I} \mathbf{\beta} = \mathbf{X}^T \mathbf{y}$	• Ridge regression matrix equation: $\mathbf{X}^T \mathbf{X} \mathbf{\beta} + \lambda \mathbf{I} \mathbf{\beta} = \mathbf{X}^T \mathbf{y}$ • Ridge regression solution: $\mathbf{\beta} = (\mathbf{X}^T \mathbf{X} + \lambda \mathbf{I})^{-1} \mathbf{X}^T \mathbf{y}$ • Ridge regression matrix equation: $\mathbf{X}^T \mathbf{X} \mathbf{\beta} + \lambda \mathbf{I} \mathbf{\beta} = \mathbf{X}^T \mathbf{y}$

Ridge regression with regularization is a linear regression model where the coefficients are shrunk towards zero. The regularization parameter λ controls the amount of shrinkage.

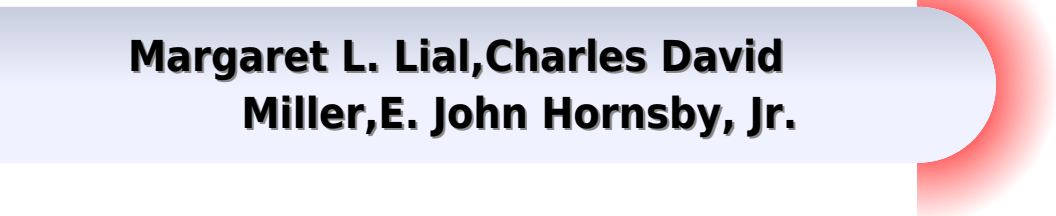
Exercise 3.2: Ridge regression with regularization

- 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 $\mathbf{X}^T \mathbf{X} \mathbf{\beta} + \lambda \mathbf{I} \mathbf{\beta} = \mathbf{X}^T \mathbf{y}$, where $\mathbf{\beta}$ is the vector of coefficients, $\mathbf{y}$ is the vector of responses, and $\mathbf{I}$ is the identity matrix.
- If $\mathbf{X}^T \mathbf{X} + \lambda \mathbf{I}$ is invertible, the ridge regression solution is $\mathbf{\beta} = (\mathbf{X}^T \mathbf{X} + \lambda \mathbf{I})^{-1} \mathbf{X}^T \mathbf{y}$.

Key Equations	Key Equations
• Ridge regression matrix equation: $\mathbf{X}^T \mathbf{X} \mathbf{\beta} + \lambda \mathbf{I} \mathbf{\beta} = \mathbf{X}^T \mathbf{y}$ • Ridge regression solution: $\mathbf{\beta} = (\mathbf{X}^T \mathbf{X} + \lambda \mathbf{I})^{-1} \mathbf{X}^T \mathbf{y}$ • Ridge regression matrix equation: $\mathbf{X}^T \mathbf{X} \mathbf{\beta} + \lambda \mathbf{I} \mathbf{\beta} = \mathbf{X}^T \mathbf{y}$	• Ridge regression matrix equation: $\mathbf{X}^T \mathbf{X} \mathbf{\beta} + \lambda \mathbf{I} \mathbf{\beta} = \mathbf{X}^T \mathbf{y}$ • Ridge regression solution: $\mathbf{\beta} = (\mathbf{X}^T \mathbf{X} + \lambda \mathbf{I})^{-1} \mathbf{X}^T \mathbf{y}$ • Ridge regression matrix equation: $\mathbf{X}^T \mathbf{X} \mathbf{\beta} + \lambda \mathbf{I} \mathbf{\beta} = \mathbf{X}^T \mathbf{y}$

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**Margaret L. Lial, Charles David
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