

Exercise 3.1: Linear regression with regularization

- Exercise 3.1.1: Consider the linear regression problem with regularization.
- Minimizing the regularized cost function is equivalent to minimizing the cost function with the constraint that the weights are bounded by the regularization parameter.
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where λ is the regularization parameter and $\mathbf{w}$ is the weight vector.

Key Equations	Key Equations
- Regularized cost function: $J(\mathbf{w}) = \frac{1}{2} \sum_{i=1}^n (y_i - \mathbf{w}^T \mathbf{x}_i)^2 + \frac{\lambda}{2} \ \mathbf{w}\ ^2$ - Unregularized cost function: $J(\mathbf{w}) = \frac{1}{2} \sum_{i=1}^n (y_i - \mathbf{w}^T \mathbf{x}_i)^2$ - Regularized cost function: $J(\mathbf{w}) = \frac{1}{2} \sum_{i=1}^n (y_i - \mathbf{w}^T \mathbf{x}_i)^2 + \frac{\lambda}{2} \ \mathbf{w}\ ^2$	- Regularized cost function: $J(\mathbf{w}) = \frac{1}{2} \sum_{i=1}^n (y_i - \mathbf{w}^T \mathbf{x}_i)^2 + \frac{\lambda}{2} \ \mathbf{w}\ ^2$ - Unregularized cost function: $J(\mathbf{w}) = \frac{1}{2} \sum_{i=1}^n (y_i - \mathbf{w}^T \mathbf{x}_i)^2$ - Regularized cost function: $J(\mathbf{w}) = \frac{1}{2} \sum_{i=1}^n (y_i - \mathbf{w}^T \mathbf{x}_i)^2 + \frac{\lambda}{2} \ \mathbf{w}\ ^2$

Regularized linear regression is a linear regression model where the regularization parameter λ is used to control the complexity of the model. The regularization parameter λ is used to control the complexity of the model.

Exercise 3.2: Regularizing by shrinking

- Exercise 3.2.1: Consider the linear regression problem with regularization.
- Minimizing the regularized cost function is equivalent to minimizing the cost function with the constraint that the weights are bounded by the regularization parameter.
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Rolanda Williams Baldwin

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