

$$y = \omega_0 + \omega_1 x \quad \xrightarrow{\text{Cost}}$$

$$\min_{\omega_0, \omega_1} \left( \sum_{n=1}^N ((\omega_0 + \omega_1 x_n) - t_n)^2 \right)$$

$$= \min_{\omega_0, \omega_1} \left( \underbrace{\frac{1}{2} \sum_{n=1}^N ((\omega_0 + \omega_1 x_n) - t_n)^2}_{E(\omega_0, \omega_1)} \right)$$

$$\nabla E(\omega_0, \omega_1) = \begin{bmatrix} \frac{\partial E}{\partial \omega_0} \\ \frac{\partial E}{\partial \omega_1} \end{bmatrix}$$

$$\nabla^2 E(\omega_0, \omega_1) = \text{Hessian} = \begin{bmatrix} \frac{\partial^2 E}{\partial \omega_0^2} & \frac{\partial^2 E}{\partial \omega_0 \partial \omega_1} \\ \frac{\partial^2 E}{\partial \omega_1 \partial \omega_0} & \frac{\partial^2 E}{\partial \omega_1^2} \end{bmatrix}$$

For  $E$  to be convex,  $\nabla^2 E(\omega_0, \omega_1)$  should be positive & semidefinite

For a function to be true, semidefinite is one way is

① Eigen values are non negative

② The first & second leading minors have same sign (I think)