

2. Closed form solution for linear regression is $(X^T X)^{-1} X^T y$. X is a 7×9 matrix. $\therefore X^T X$ which is a 9×9 matrix can have rank at max 7 and so $X^T X$ is not invertible, so solution doesn't exist. Solⁿ for ridge reg is $(X^T X + \lambda I)^{-1} X^T y$, $\lambda \neq 0$. $X^T X$ is a ^{semi} +ve definite matrix and after adding λI , λ is added to all eigenvalues of $X^T X$ and so $(X^T X + \lambda I)$ is a positive definite matrix and is invertible for $\lambda > 0$. So using ridge, we can find solution for this problem.