

Problem 2.27

This Problem is solved like problem 1.10.

Problem 3.3

The solution of w_{ML} is mentioned in the equation (3.12) and (3.1) if we substitute $\beta^{-1} = r_n \beta^{-1}$. The derivative of the equation (3.104) by w :

$$\begin{aligned}\frac{\partial}{\partial w} E_D(w) &= \frac{\partial}{\partial w} \sum_{n=1}^N r_n (t_n + w^T \phi(x_n)) \\ &= \sum_{n=1}^N r_n (t_n + w^T \phi(x_n)) \phi(x_n)\end{aligned}$$

Set the derivative of the equation equal zero and based on the equation (3.16), we obtain:

$$w_M L = r_n (\Phi^T \Phi)^{-1} \Phi^T t$$