

column vector

$$1) \quad F(x, w) = \phi(x) \cdot w ; \quad L = \frac{1}{2N} \sum_{n=1}^N \|F^n(x^n, w) - y^n\|^2$$

$$0 = \frac{\partial L}{\partial w_j} = \frac{1}{2N} \sum_{n=1}^N (F^n(x^n, w) - y^n) \frac{\partial}{\partial w_j} \sum_k (\phi_k^n(x^n) w_k)$$

$$\frac{\partial}{\partial w_j} \sum_k (\phi_k^n(x^n) w_k) \text{ is zero for } \underline{k \neq j} \text{ so}$$

$$= \phi_j^n$$

$$0 = \frac{1}{N} \sum_{n=1}^N (F^n(x^n, w) - y^n) \phi_j^n = \langle F^n - y^n, \phi_j^n \rangle$$

$$\equiv \langle F^n, \phi_j^n \rangle = \langle y^n, \phi_j^n \rangle$$

$$\langle y^n, \phi_j^n \rangle = \frac{1}{N} \sum_{n=1}^N y^n \cdot \phi_j^n = \frac{1}{N} (y^1 \cdot \phi_j^1 + y^2 \cdot \phi_j^2 + \dots)$$

$$= \frac{1}{N} \begin{pmatrix} \phi_0(x^1) & \phi_0(x^2) & \dots \\ \phi_1(x^1) & \phi_1(x^2) & \dots \\ \vdots & \vdots & \ddots \\ \phi_{h-1}(x^1) & \phi_{h-1}(x^2) & \dots \end{pmatrix} y = \frac{1}{N} \Phi^T y$$

$$\langle F^n, \phi_j^n \rangle = \frac{1}{N} \sum_{n=1}^N F^n \cdot \phi_j^n = \frac{1}{N} (F^1 \cdot \phi_j^1 + F^2 \cdot \phi_j^2 + \dots)$$

$$F^n = \phi(x^n) \cdot w^n$$

$$S_0 \equiv \frac{1}{N} (\phi_0(x^1) \cdot w_j^1 \cdot \phi_j^1 + \phi_0(x^2) \cdot w_j^2 \cdot \phi_j^2 + \dots)$$

$$= \frac{1}{N} (\phi(x^1) \phi_j^1 + \phi(x^2) \phi_j^2 + \dots) w^*$$

$$= \frac{1}{N} \Phi^T \Phi w^*$$

Thus $\frac{1}{N} \Phi^T \Phi w^* = \frac{1}{N} \Phi^T y$

$$\Rightarrow w^* = (\Phi^T \Phi)^{-1} \Phi^T y$$