
Algorithm 1 Ridge Regression

Require: Dataset D , regularization parameter λ

Ensure: Ridge regression model parameters β

- 1: Initialize parameters β to 0
 - 2: Set learning rate α and regularization parameter λ
 - 3: **while** not converged **do**
 - 4: Compute predicted values $\hat{y} = X\beta$
 - 5: Compute residuals $e = y - \hat{y}$
 - 6: Compute gradient $\nabla_{\beta} = -2X^T e + 2\lambda\beta$
 - 7: Update parameters $\beta \leftarrow \beta - \alpha\nabla_{\beta}$
 - 8: **end while**
 - 9: **return** β
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