

$$4. J(w) = C(w) + \lambda R(w)$$

$$R(w) = \|w\|^2 = \sum_{i,j} w_{i,j}^2$$

$$\text{Find } \frac{\partial J}{\partial w} \quad \text{where } C(w) = \frac{1}{N} \sum_{n=1}^N C^n(w)$$

Thus we know:

$$\frac{\partial J}{\partial w} = \frac{\partial C(w)}{\partial w} + \lambda \cdot \frac{\partial R(w)}{\partial w}$$

$$\frac{\partial C^n(w)}{\partial w_{kj}} = -x_j^n (y_k^n - \hat{y}_k^n)$$

$$\frac{\partial R(w)}{\partial w} = \frac{\partial}{\partial w} \cdot \sum_{i,j} w_{i,j}^2 = 2 w_{i,j}$$

$$\underline{\underline{\frac{\partial J}{\partial w} = -x_j^n (y_k^n - \hat{y}_k^n) + \lambda \cdot 2 \cdot w_{i,j}}}$$