

## Part - I Written Exercises

1.

Ans- Given:

% of units of carbon in compound =  $\theta$  (actual parameter)

Literature is the prior

belief that  $\theta$  is from Gaussian Distribution,  
with mean = 25, std. deviation = 3

i.e.  $\theta \sim (25, 3)$

Measuring Device is the posterior

sample  $y$  from Gaussian Distribution,  
with mean =  $\theta$ , std. deviation = 5

i.e.  $y=28 \sim (\theta, 5)$

(a)

We know that:

Baye's Rule is

$$p(\theta | y) = \frac{p(y | \theta) \cdot p(\theta)}{p(y)}$$

We also know that  
a density function

$$p(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\left(\frac{(x-\mu)^2}{2\sigma^2}\right)}$$

where  
 $\mu$  = sample mean  
 $\sigma$  = sample std. derivation

prior  $p(\theta)$  given from  $\theta \sim (25, 3)$

$$\therefore p(\theta) = \frac{1}{\sqrt{2\pi}(3)} e^{-\left(\frac{(\theta-25)^2}{2(3)^2}\right)}$$
$$= \frac{1}{3\sqrt{2\pi}} e^{-\left(\frac{(\theta-25)^2}{18}\right)}$$

likelihood  $p(y|\theta)$  given from  $y=28 \sim (\theta, 5)$

$$\therefore p(y|\theta) = \frac{1}{\sqrt{2\pi}(5)} e^{-\left(\frac{(\theta-28)^2}{2(5)^2}\right)}$$
$$= \frac{1}{5\sqrt{2\pi}} e^{-\left(\frac{(\theta-28)^2}{50}\right)}$$

Also,

$$p(y) = \int_{-\infty}^{\infty} p(y|\theta) p(\theta) d\theta$$

Bayes Rule:

$$p(y|\theta) = \frac{\frac{1}{3\sqrt{2\pi}} e^{-\left(\frac{(\theta-25)^2}{18}\right)} \cdot \frac{1}{5\sqrt{2\pi}} e^{-\left(\frac{(28-\theta)^2}{50}\right)}}{\int_{-\infty}^{\infty} \frac{1}{3\sqrt{2\pi}} e^{-\left(\frac{(\theta-25)^2}{18}\right)} \cdot \frac{1}{5\sqrt{2\pi}} e^{-\left(\frac{(28-\theta)^2}{50}\right)} d\theta}$$

Since evaluating integrals is difficult, we will consider the MAP estimate  
MAP estimate assumes that  $p(\theta|y)$  has a narrow peak around its mode, thus reducing it to a single point.

For MAP estimation, we don't have to consider the denominator  $p(y)$ , i.e., it is not necessary to calculate it

$$\hat{\theta}_{\text{MAP}} = \underset{\theta}{\operatorname{argmax}} p(\theta | y)$$

Let us calculate  $p(\theta | y)$  first

$$\begin{aligned} p(\theta | y) &= p(y | \theta) \cdot p(\theta) \quad (\because \text{MAP estimate}) \\ &= \frac{1}{5\sqrt{2\pi}} e^{-\left(\frac{(128-\theta)^2}{50}\right)} \cdot \frac{1}{3\sqrt{2\pi}} e^{-\left(\frac{(25-\theta)^2}{18}\right)} \\ &= \frac{1}{15(\sqrt{2\pi})^2} e^{-\frac{(784+\theta^2-56\theta)}{50} - \frac{(625+\theta^2-50\theta)}{18}} \end{aligned}$$

To make our computation easier, we will apply  $\log$ .  
The  $\theta$  that makes  $p(\theta | y)$  max, also makes  $\log p(\theta | y)$  max.

$$\log p(\theta | y) = \log(1) - \log(15) - \log(2\pi) - \frac{(784+\theta^2-56\theta)}{50} - \frac{(625+\theta^2-50\theta)}{18}$$

$$\hat{\theta}_{\text{MAP}} = \underset{\theta}{\operatorname{argmax}} \log p(\theta | y)$$

$$= \underset{\theta}{\operatorname{argmax}} \left[ 0 - \log(15) - \log(2\pi) - \frac{(784+\theta^2-56\theta)}{50} - \frac{(625+\theta^2-50\theta)}{18} \right]$$

Since it is  $\operatorname{argmax}$ , we take the partial derivative of above and set it to 0.

$\theta_{MAP}$ 

$$\Rightarrow \frac{\partial}{\partial \theta} \left( 0 - \log(15) - \log(2\pi) - \frac{(784 + \theta^2 - 56\theta)}{50} - \frac{(625 + \theta^2 - 50\theta)}{18} \right) = 0$$

$$\Rightarrow 0 - 0 - 0 - \frac{1}{50}(0 + 2\theta - 56) - \frac{1}{18}(0 + 2\theta - 50) = 0$$

$$\Rightarrow -\frac{1}{50}(2\theta - 56) - \frac{1}{18}(2\theta - 50) = 0$$

$$\Rightarrow \frac{1}{50}(56 - 2\theta) + \frac{1}{18}(50 - 2\theta) = 0$$

$$\Rightarrow \frac{9(56 - 2\theta) + 25(50 - 2\theta)}{450} = 0$$

$$\Rightarrow 9(56 - 2\theta) + 25(50 - 2\theta) = 0$$

$$\Rightarrow 504 - 18\theta + 1250 - 50\theta = 0$$

$$\Rightarrow 1754 - 68\theta = 0$$

$$\Rightarrow -68\theta = -1754$$

$$\begin{aligned}\Rightarrow \theta &= \frac{-1754}{-68} \\ &= 25.7941176471\end{aligned}$$

$$\therefore \theta_{MAP} = 25.7941176471$$

 $\equiv$  $-4-$

(b)

Given that:

prior :  $28 \pm 5$ , i.e,

$$\theta \sim N(28, 5)$$

data : 25, 3, i.e,

$$y=25 \sim N(\theta, 3)$$

Calculating  $\theta_{MAP}$  in this case, we get

$$\theta_{MAP} = \underset{\theta}{\operatorname{argmax}} p(\theta|y) \text{ where:}$$

$$p(\theta|y) = p(y|\theta) \cdot p(\theta)$$

$$= \frac{1}{3\sqrt{2\pi}} e^{-\left(\frac{(125-\theta)^2}{18}\right)} \cdot \frac{1}{5\sqrt{2\pi}} e^{-\left(\frac{(\theta-28)^2}{50}\right)}$$

$$= \frac{1}{15(2\pi)} e^{-\left(\frac{625+\theta^2-50\theta}{18}\right) - \left(\frac{\theta^2+784-56\theta}{50}\right)}$$

Applying log, we get

$$\log p(\theta|y) = 0 - \log(15) - \log(2\pi) - \left(\frac{625+\theta^2-50\theta}{18}\right) - \left(\frac{\theta^2+784-56\theta}{50}\right)$$

Applying partial derivation to above, we get:  
and setting to 0

$$\theta_{MAP} \Rightarrow \frac{d}{d\theta} \log p(\theta|y) = 0$$

$$\Rightarrow \frac{\partial}{\partial \theta} \left( -\log(15) - \log(2\pi) - \left( \frac{625 + \theta^2 - 50\theta}{18} \right) - \left( \frac{\theta^2 + 784 - 56\theta}{50} \right) \right) = 0$$

$$\Rightarrow 0 - 0 - \frac{1}{18}(0 + 2\theta - 50) - \frac{1}{50}(2\theta - 56) = 0$$

$$\Rightarrow \frac{50 - 2\theta}{18} + \frac{56 - 2\theta}{50} = 0$$

$$\Rightarrow \frac{25(50 - 2\theta) + 9(56 - 2\theta)}{450} = 0$$

$$\Rightarrow 1250 - 50\theta + 504 - 18\theta = 0$$

$$\Rightarrow -68\theta = -1754$$

$$\begin{aligned}\theta &= \frac{-1754}{-68} \\ &= 25.7941176471\end{aligned}$$

$\therefore \theta_{MAP} = 25.7941176471$  even in this case

$\therefore$  Both the  $\theta_{MAP}$  are same.

This happens ~~happens~~ because we are only considering one sample.  $\therefore$  prior and data produces the same resulting as constribution is same.

(c)

Given that :

prior (literature) :

$$\theta \sim N(\mu_1, \sigma_1^2)$$

data (experiment)

$$y \sim N(\theta, \sigma_2^2)$$

W.K.T Baye's Rule:

$$p(y|\theta) = \frac{p(\theta|y) \cdot p(\theta)}{p(y)}$$

For  $\theta_{MAP} = \underset{\theta}{\operatorname{argmax}} p(y|\theta)$  (Not considering the denominator)

$$= \underset{\theta}{\operatorname{argmax}} p(\theta) \cdot p(\theta|y)$$
$$= \underset{\theta}{\operatorname{argmax}} \left[ \frac{1}{\sqrt{2\pi}\sigma_1} e^{-\frac{(\theta-\mu_1)^2}{2\sigma_1^2}} \cdot \frac{1}{\sqrt{2\pi}\sigma_2} e^{-\frac{(y-\theta)^2}{2\sigma_2^2}} \right]$$

$$= \underset{\theta}{\operatorname{argmax}} \left[ \frac{1}{(\sqrt{2\pi})^2 \sigma_1 \sigma_2} e^{-\frac{(\theta^2 + \mu_1^2 - 2\theta\mu_1)}{2\sigma_1^2}} - \left( \frac{y^2 + \theta^2 - 2y\theta}{2\sigma_2^2} \right) \right]$$

$$= \underset{\theta}{\operatorname{argmax}} \left[ \frac{1}{2\pi\sigma_1\sigma_2} e^{\frac{(2\theta\mu_1 - \theta^2 - \mu_1^2)}{2\sigma_1^2}} + \left( \frac{2y\theta - y^2 - \theta^2}{2\sigma_2^2} \right) \right]$$

Applying log, we get

$$= \underset{\theta}{\operatorname{argmax}} \log \left[ \frac{1}{2\pi\sigma_1\sigma_2} e^{\frac{(2\theta\mu_1 - \theta^2 - \mu_1^2)}{2\sigma_1^2} + \frac{(2y\theta - y^2 - \theta^2)}{2\sigma_2^2}} \right]$$

$$= \underset{\theta}{\operatorname{argmax}} \left[ \log(1) - \log(2\pi\sigma_1\sigma_2) + \frac{2\theta\mu_1 - \theta^2 - \mu_1^2}{2\sigma_1^2} + \frac{2y\theta - y^2 - \theta^2}{2\sigma_2^2} \right]$$

Since  $\underset{\theta}{\operatorname{argmax}}$ , we apply partial derivative w.r.t  $\theta$  and set to 0

$$\therefore \theta_{\text{MAP}} \Rightarrow \frac{\partial}{\partial \theta} \left[ -\log(2\pi\sigma_1\sigma_2) + \frac{2\theta\mu_1 - \theta^2 - \mu_1^2}{2\sigma_1^2} + \frac{2y\theta - y^2 - \theta^2}{2\sigma_2^2} \right] = 0$$

$$\Rightarrow 0 + \frac{1}{2\sigma_1^2} (2\mu_1 - 2\theta) + \frac{1}{2\sigma_2^2} (2y - 2\theta) = 0$$

$$\Rightarrow \frac{2\mu_1}{2\sigma_1^2} - \frac{2\theta}{2\sigma_1^2} + \frac{2y}{2\sigma_2^2} - \frac{2\theta}{2\sigma_2^2} = 0$$

$$\Rightarrow \frac{\mu_1}{\sigma_1^2} - \frac{\theta}{\sigma_1^2} + \frac{y}{\sigma_2^2} - \frac{\theta}{\sigma_2^2} = 0$$

$$\therefore \frac{-\theta}{\sigma_1^2} - \frac{\theta}{\sigma_2^2} = \frac{-\mu_1}{\sigma_1^2} - \frac{y}{\sigma_2^2}$$

$$\Rightarrow \frac{\theta}{\sigma_1^2} + \frac{\theta}{\sigma_2^2} = \frac{\mu_1}{\sigma_1^2} + \frac{y}{\sigma_2^2}$$

$$\Rightarrow \theta \left( \frac{1}{\sigma_1^2} + \frac{1}{\sigma_2^2} \right) = \left( \frac{1}{\sigma_1^2} \right) \mu_1 + \left( \frac{1}{\sigma_2^2} \right) y$$

$$\Rightarrow \theta = \frac{\left(\frac{1}{\sigma_1^2}\right) \mu_1 + \left(\frac{1}{\sigma_2^2}\right) y}{\left(\frac{1}{\sigma_1^2} + \frac{1}{\sigma_2^2}\right)}$$

$$\underset{\text{MAP}}{\Rightarrow} \theta = \frac{\frac{1}{\sigma_2^2}}{\frac{1}{\sigma_1^2} + \frac{1}{\sigma_2^2}} y + \frac{\frac{1}{\sigma_1^2}}{\frac{1}{\sigma_1^2} + \frac{1}{\sigma_2^2}} \mu_1$$

Thus, this is the generalized equation

It corresponds to the special formula from the text and  
the class

$$\theta_{\text{BAYES}} = F[\theta | y]$$

$$= \frac{N/\sigma_2^2}{\frac{1}{\sigma_1^2} + N/\sigma_2^2} y + \frac{\frac{1}{\sigma_1^2}}{\frac{1}{\sigma_1^2} + N/\sigma_2^2} \mu_1$$

where  $N = 1$

Q.

Ans - Given that :

$$P_v = P(X = v)$$

$$|V| = 3, m = 0.1$$

$$\hat{P}_v = \frac{N_v + m}{N + |V|m} = \frac{N_v + 0.1}{N + 0.3}$$

W.K.T

Bias = estimate - actual

$$= E[\hat{P}_v] - P_v = E\left[\frac{N_v + 0.1}{N + 0.3}\right] - P_v = \frac{E[N_v] + E[0.1]}{E[N] + E[0.3]} - P_v$$

$$= \frac{E[N_v] + 0.1}{N + 0.3} - P_v$$

As it is given that  $N_v$  is a random variable and  
 $y_i$  is Bernoulli Random Variable -

$$\therefore E[N_v] = E[y_1 + y_2 + \dots + y_N] = N \cdot P_v$$

$$\therefore \text{Bias} = \frac{N P_v + 0.1}{N + 0.3} - P_v = \frac{N P_v + 0.1 - N P_v - 0.3 P_v}{N + 0.3}$$

$$\Rightarrow \text{Bias} = \frac{0.1 - 0.3 P_v}{N + 0.3}$$

3.

Ans - Given that:

Purchase approved but stolen card = F.P

Purchase not approved but not stolen card = F.N

Purchase not approved, stolen card = T.N

Purchase approved, card not stolen = T.P

Let:

Action  $\alpha$  - {Approved, Not Approved}

Cost associated with Risk -  $\lambda$

Class C - {stolen, Not stolen}

$\lambda$  for F.P = \$ $x$

$\lambda$  for T.P = \$ - (2% of \$ $x$ )

$\lambda$  for T.N = \$0

$\lambda$  for F.N = \$5 $x$

Action	Class	
$\alpha$	Stolen	Not Stolen
Approved	F.P	T.P
Not Approved	T.N	F.N

Also, mentioned :

$$\$x = \$350$$

$$\$ (2\% \text{ of } \$x) = -\$7$$

$$\$5x = \$1750$$

In this example, therefore :

Class		
Action $d$	Stolen $c_1$	Not Stolen $c_2$
Approved $d_1$	\$ 350	- \$7
Not Approved $d_2$	\$ 0	\$ 1750

$$\text{Also, } P(c_1 = \text{stolen}) = 0.26$$

(a) Cost to the company if purchase is approved and card is stolen

From the above table, it is clear that

$$\lambda_{11} = \$350$$

(b) Similarly,

Cost to the company if purchase is approved and card is not stolen

$$\lambda_{12} = -\$7$$

(c) if  $P(\text{Stolen}) = 0.26$ , expected cost to company  
if purchased is approved.

W.K.T

$$R(\alpha_i | x) = \sum_{k=1}^K \gamma_{ik} P(C_k | x)$$

in this case,

$$R(\alpha_1 = \text{Approved} | 350)$$

$$= 350 \cdot P(\text{Stolen} | 350) + (-7) \cdot P(\text{Not Stolen} | 350)$$

$$= 350(0.26) - 7(0.74) \quad (\because P(\text{Not Stolen}) = 1 - P(\text{Stolen}) \\ = 1 - 0.26 \\ = 0.74)$$

$$= 91 - 5.18$$

$$= \$ 85.82$$

$$\therefore R(\text{Approved} | 350) = \underline{\underline{\$ 85.82}}$$

(d) Similarly,

$$R(\alpha_2 = \text{Not Approved} | 350)$$

$$= 0 \cdot P(C_1 | 350) + 1750 P(C_2 | 350)$$

$$= 0 + 1750(0.74)$$

$$= \$ 1295$$

$$\therefore R(\text{Not Approved} | 350) = \$1295$$

(e)

Ans- As  $R(\text{Approved} | 350) < R(\text{Not Approved} | 350)$ ,

$$\text{i.e., } \$85.92 < \$1295,$$

the decision of approving minimizes the company's risk

4.

Ans-Given :

Attributes		Output (Dependent)
$x_1$	$x_2$	$y$
1	3	3
4	2	7
5	4	2
8	7	1

$$(a) g(x) = w_k x_k + w_{k-1} x_{k-1} + \dots + w_1 x_1 + w_0$$

$$D = \begin{bmatrix} 1 & x_1^1 & x_2^1 & \dots & x_k^1 \\ 1 & x_1^2 & x_2^2 & \dots & x_k^2 \\ \dots & \dots & \dots & \dots & \dots \\ 1 & x_1^N & x_2^N & \dots & x_k^N \end{bmatrix} \quad Y = \begin{bmatrix} y^1 \\ y^2 \\ \dots \\ y^N \end{bmatrix}$$

-14-

(a)

$$\therefore D = \begin{bmatrix} 1 & 1 & 8 \\ 1 & 1 & 3 \\ 1 & 4 & 2 \\ 1 & 5 & 4 \\ 1 & 8 & 7 \end{bmatrix}_{4 \times 3}$$

It's transpose is :

$$D^T = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 4 & 5 & 8 \\ 3 & 2 & 4 & 7 \end{bmatrix}_{3 \times 4}$$

$$\therefore (D^T \cdot D) = D_{3 \times 4}^T * D_{4 \times 3}$$

$$= \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 4 & 5 & 8 \\ 3 & 2 & 4 & 7 \end{bmatrix}_{3 \times 4} * \begin{bmatrix} 1 & 1 & 3 \\ 1 & 4 & 2 \\ 1 & 5 & 4 \\ 1 & 8 & 7 \end{bmatrix}_{4 \times 3}$$
$$= \begin{bmatrix} 4 & 18 & 16 \\ 18 & 106 & 87 \\ 16 & 87 & 78 \end{bmatrix}$$

$$\therefore (D^T \cdot D) = \boxed{\begin{bmatrix} 4 & 18 & 16 \\ 18 & 106 & 87 \\ 16 & 87 & 78 \end{bmatrix}_{3 \times 3}}$$

Now,  $(D^T D)^{-1}$ , ie taking the inverse, we get:

$$(D^T D)^{-1} = \begin{bmatrix} \frac{699}{500} & -\frac{3}{125} & -\frac{13}{50} \\ -\frac{3}{125} & \frac{14}{125} & -\frac{3}{25} \\ -\frac{13}{50} & -\frac{3}{25} & \frac{1}{5} \end{bmatrix} \quad 3 \times 3$$

$$w = (D^T D)^{-1} \cdot D^T \cdot \gamma$$

$$= \begin{bmatrix} \frac{699}{500} & -\frac{3}{125} & -\frac{13}{50} \\ -\frac{3}{125} & \frac{14}{125} & -\frac{3}{25} \\ -\frac{13}{50} & -\frac{3}{25} & \frac{1}{5} \end{bmatrix} \cdot \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 4 & 5 & 8 \\ 3 & 2 & 4 & 7 \end{bmatrix} \cdot \begin{bmatrix} 3 \\ 7 \\ 2 \\ 1 \end{bmatrix}$$

$$= \begin{bmatrix} \frac{3559}{500} \\ \frac{77}{125} \\ -\frac{83}{50} \end{bmatrix} - w_0 \\ - w_1 \\ - w_2$$

$$\therefore w = \begin{bmatrix} \frac{3559}{500} \\ \frac{77}{125} \\ -\frac{83}{50} \end{bmatrix} - 16$$

$\therefore$  Resulting linear equation

$$g(x) = w_2x_2 + w_1x_1 + w_0$$

$$\Rightarrow g(x) = \left(-\frac{83}{50}\right)x_2 + \left(\frac{77}{125}\right)x_1 + \left(\frac{3559}{500}\right)$$

$$\boxed{\therefore g(x) = -1.66x_2 + 0.616x_1 + 7.118}$$

(b)

Taking ~~is~~ only the above 2 examples,

$$D = \begin{bmatrix} 1 & 1 & 3 \\ 1 & 4 & 2 \end{bmatrix}_{2 \times 3}$$

$$D^T = \begin{bmatrix} 1 & 1 \\ 1 & 4 \\ 3 & 2 \end{bmatrix}_{3 \times 2}$$

$$D^T \cdot D = \begin{bmatrix} 1 & 1 \\ 1 & 4 \\ 3 & 2 \end{bmatrix}_{3 \times 2} \cdot \begin{bmatrix} 1 & 1 & 3 \\ 1 & 4 & 2 \end{bmatrix}_{2 \times 3}$$

$$D^T \cdot D = \begin{bmatrix} 2 & 5 & 5 \\ 5 & 17 & 11 \\ 5 & 11 & 13 \end{bmatrix}$$

$(D^T \cdot D)^{-1}$  does not exist as  $\det(D^T \cdot D) = 0$

$\therefore (D^T \cdot D)$  is not invertible

Also we can say that two examples cannot solve an equation with three variables.

(c) Regularized error function,

$$E_{2, \gamma} := \frac{1}{2} \left( \sum_t \frac{1}{2} (g(x^t) - y^t)^2 + \lambda \sum_{i=1}^2 w_i^2 \right)$$

$$\Rightarrow \frac{1}{2} \left[ \left[ \frac{[(3w_2 + w_1 + w_0) - (3)]^2}{2} + \frac{[(2w_2 + 4w_1 + w_0) - (7)]^2}{2} \right. \right. \\ \left. \left. + \frac{[(4w_2 + 5w_1 + w_0) - (2)]^2}{2} + \frac{[(7w_2 + 8w_1 + w_0) - (1)]^2}{2} \right] \right. \\ \left. + \lambda (w_1^2 + w_2^2) \right]$$

$$\Rightarrow \frac{1}{2} \left[ \frac{(9w_2^2 + w_1^2 + w_0^2 + 6w_1w_2 + 2w_0w_1 + 6w_0w_2 + 9 - 18w_2 - 6w_1 - 6w_0)}{2} \right. \\ \left. + \frac{(4w_2^2 + 16w_1^2 + w_0^2 + 16w_1w_2 + 8w_0w_1 + 4w_0w_2 + 49 - 28w_2 - 56w_1 - 14w_0)}{2} \right. \\ \left. + \frac{(16w_2^2 + 25w_1^2 + w_0^2 + 40w_1w_2 + 10w_0w_1 + 8w_0w_2 + 4 - 16w_2 - 20w_1 - 4w_0)}{2} \right. \\ \left. + \frac{(49w_2^2 + 64w_1^2 + w_0^2 + 112w_1w_2 + 16w_0w_1 + 14w_0w_2 + 1 - 14w_2 - 16w_1 - 2w_0)}{2} \right] \\ + 7w_1^2 + 7w_2^2$$

$$= \frac{1}{2} \left[ \begin{array}{l} 78\omega_2^2 + 106\omega_1^2 + 4\omega_0^2 + 174\omega_1\omega_2 + 36\omega_0\omega_1 + 32\omega_0\omega_2 + 63 \\ - 76\omega_2 - 98\omega_1 - 26\omega_0 + 2\lambda\omega_1^2 + 2\lambda\omega_2^2 \end{array} \right]$$

$$= \frac{1}{2} \left[ \begin{array}{l} (78+2\lambda)\omega_2^2 + (106+2\lambda)\omega_1^2 + 4\omega_0^2 + 174\omega_1\omega_2 \\ + 36\omega_0\omega_1 + 32\omega_0\omega_2 + 63 - 76\omega_2 - 98\omega_1 - 26\omega_0 \end{array} \right]$$

$$= \frac{1}{2} \left[ \begin{array}{l} (39+\lambda)\omega_2^2 + (53+\lambda)\omega_1^2 + 2\omega_0^2 + 87\omega_1\omega_2 + 18\omega_0\omega_1 \\ + 16\omega_0\omega_2 + \frac{63}{2} - 38\omega_2 - 49\omega_1 - 13\omega_0 \end{array} \right]$$

$\therefore E_{2,18} = \frac{(39+\lambda)\omega_2^2}{2} + \frac{(53+\lambda)\omega_1^2}{2} + \omega_0^2 + \frac{87}{2}\omega_1\omega_2 + 9\omega_0\omega_1$

$+ 8\omega_0\omega_2 + \frac{63}{4} - 19\omega_2 - \frac{49}{2}\omega_1 - \frac{13}{2}\omega_0$

(d) Setting  $\lambda = 2$ , we get:

$$E_{2,8} := \frac{41}{2}w_2^2 + \frac{55}{2}w_1^2 + w_0^2 + \frac{87}{2}w_1w_2 + 9w_0w_1 + 8w_0w_2 + \frac{63}{4} - 19w_2 - \frac{49}{2}w_1 - \frac{13}{2}w_0$$

Taking partial derivatives w.r.t  $w_0, w_1, w_2$ , we get:

$$\frac{\partial E}{\partial w_0} = 0 + 0 + 2w_0 + 0 + 9w_1 + 8w_2 + 0 - 0 - 0 - \frac{13}{2}$$

$$\therefore \frac{\partial E}{\partial w_0} = 2w_0 + 9w_1 + 8w_2 - \frac{13}{2}$$

$$\frac{\partial E}{\partial w_1} = 0 + 55w_1 + 0 + \frac{87}{2}w_2 + 9w_0 + 0 + 0 - 0 - \frac{49}{2}$$

$$\therefore \frac{\partial E}{\partial w_1} = 9w_0 + 55w_1 + \frac{87}{2}w_2 - \frac{49}{2}$$

$$\frac{\partial E}{\partial w_2} = 41w_2 + 0 + 0 + \frac{87}{2}w_1 + 0 + 8w_0 + 0 - 19 - 0 - 0$$

$$\therefore \frac{\partial E}{\partial w_2} = 8w_0 + \frac{87}{2}w_1 + 41w_2 - 19$$

(e) Solving

$$\left. \begin{array}{l} 2w_0 + 9w_1 + 8w_2 - \frac{13}{2} = 0 \\ 9w_0 + 55w_1 + \frac{87}{2}w_2 - \frac{49}{2} = 0 \\ 8w_0 + \frac{87}{2}w_1 + 41w_2 - 19 = 0 \end{array} \right\}$$

by using np.linalg.solve,  
we get:

$$w_0 = 6.20791246$$

$$w_1 = 0.13131313$$

$$w_2 = -0.88720539$$

∴ The equation of the linear function that minimizes  
the regularized error function  $E_{2,\alpha}$  error on  
this dataset is:

$$g(x) = -0.8872x_2 + 0.1313x_1 + 6.2079$$