Writing my own class...

$$W = (X^T \cdot X + \alpha I)^{-1} \cdot (X^T \cdot Y)$$

```
class Mera_Ridge_nDim:
    def __init__(self, alpha):
        self.alpha = alpha
        self.coef_ = None
        self.intercept_ = None

    def fit(self, X_train, Y_train):
#       for a in range(X_train.shape[0]): # No need for iterations required...
        X_train = np.insert(0, 1, axis=1)
        I = np.identity(X_train.shape[1])
        result = np.linalg.inv(X_train.
        result = (np.linalg.inv(np.dot(X_train.T, X_train) + self.alpha * I
                                .dot(X_train.T, Y_train)))
        self.intercept = result[0]
        self.coef = result[1:]

    def predict(self, X_train):

        return np.dot(self.coef, X_train) + self.intercept
```