

Exercise 4.

$$1. (a) E = \eta \|w\|_F^2 + \sum_{i=1}^N \|x_i - w s_i\|^2 + \lambda \|s_i\|_1 \quad \forall_{i=1}^N s_i \geq 0$$

$$\frac{\partial E}{\partial w} = 2\eta w + \sum_{i=1}^N 2(x_i - w s_i)(-s_i) = 0.$$

$$1. (b) \frac{\partial E}{\partial s_i} = 2(x_i - w s_i)(-w) + \lambda \text{sign}(s_i) = 0.$$

$$\text{sign}(s_i) = 1 \quad \text{as } s_i \geq 0.$$

$$\frac{\partial E}{\partial s_i} = 2(x_i - w s_i)(-w) + \lambda \underline{1} = 0.$$