

Using the $(u-v)^T = u^T - v^T$

$$E(w) = (y - w^T x)(y - w^T x)^T$$

$$x \in \mathbb{R}$$

$$x = x^T$$

$$\Rightarrow E(w) = (y - w^T x)(y^T - w x^T)$$

$$\Rightarrow yy^T - y^T w x - y w x^T + w^T w x x^T$$

$$\Rightarrow yy^T - 2w^T x^T y + w^T w x x^T$$

differentiate with respect to w

$$\frac{\partial}{\partial w} E(w) = \frac{\partial}{\partial w} yy^T - 2 \frac{\partial}{\partial w} w^T x^T y + \frac{\partial}{\partial w} w^T x^T x w$$

$$= 0 - 2x^T y + 2x^T x w$$

(b) By differentiating with respect to w , to get the normal equations by setting the derivative equal to 0

$$-2x^T y + 2x^T x w = 0$$

$$x^T y - x^T x w = 0 \Rightarrow x^T (y - x w) = 0$$

By assuming that the x is a full column rank

with $x^T x$ is a nonsingular, the unique solution

is $x^T y \Rightarrow x^T x w$

$$\hat{w} = (x^T x)^{-1} x^T y$$