

Show that

$$W^T X^T X W = w_0^2 \left( \sum_{n=1}^N x_{n1}^2 \right) + 2w_0 w_1 \left( \sum_{n=1}^N x_{n1} x_{n2} \right) + w_1^2 \left( \sum_{n=1}^N x_{n2}^2 \right),$$

where

$$W = \begin{bmatrix} w_0 \\ w_1 \end{bmatrix}, \quad X = \begin{bmatrix} x_{11} & x_{12} \\ x_{21} & x_{22} \\ x_{31} & x_{32} \\ \vdots & \vdots \\ x_{N1} & x_{N2} \end{bmatrix},$$

Hint - expand  $X^T X$  first.

$$X^T X = \begin{bmatrix} x_{11} & x_{21} & x_{31} & \dots & x_{N1} \\ x_{12} & x_{22} & x_{32} & \dots & x_{N2} \end{bmatrix} \begin{bmatrix} x_{11} & x_{12} \\ x_{21} & x_{22} \\ x_{31} & x_{32} \\ \vdots & \vdots \\ x_{N1} & x_{N2} \end{bmatrix}$$

$$= \begin{bmatrix} \sum_{i=0}^N x_{i1}^2 & \sum_{i=0}^N x_{i1} x_{i2} \\ \sum_{i=0}^N x_{i2} x_{i1} & \sum_{i=0}^N x_{i2}^2 \end{bmatrix}$$

$$W^T (X^T X) = \begin{bmatrix} w_0 & w_1 \end{bmatrix} \begin{bmatrix} \sum_{i=0}^N x_{i1}^2 & \sum_{i=0}^N x_{i1} x_{i2} \\ \sum_{i=0}^N x_{i2} x_{i1} & \sum_{i=0}^N x_{i2}^2 \end{bmatrix}$$

$$= \begin{bmatrix} w_0 \sum_{i=0}^N x_{i1}^2 + w_1 \sum_{i=0}^N x_{i2} x_{i1} & w_0 \sum_{i=0}^N x_{i1} x_{i2} + w_1 \sum_{i=0}^N x_{i2}^2 \end{bmatrix}$$

$$(W^T X^T X) W = \begin{bmatrix} w_0 \sum_{i=0}^N x_{i1}^2 + w_1 \sum_{i=0}^N x_{i2} x_{i1} & w_0 \sum_{i=0}^N x_{i1} x_{i2} + w_1 \sum_{i=0}^N x_{i2}^2 \end{bmatrix} \begin{bmatrix} w_0 \\ w_1 \end{bmatrix}$$

$$= w_0^2 \sum_{i=0}^N x_{i1}^2 + w_0 w_1 \sum_{i=0}^N x_{i2} x_{i1} + w_0 w_1 \sum_{i=0}^N x_{i1} x_{i2} + w_1^2 \sum_{i=0}^N x_{i2}^2$$

Collect like terms

$$= w_0^2 \sum_{i=0}^N x_{i1}^2 + 2w_0 w_1 \sum_{i=0}^N x_{i1} x_{i2} + w_1^2 \sum_{i=0}^N x_{i2}^2$$