

$$\therefore -2x^T y + 2(x^T x + \lambda I) \omega = 0$$

$$-2x^T y = -2(x^T x + \lambda I) \omega$$

$$x^T y = (x^T x + \lambda I) \omega$$

$$\therefore (x^T x + \lambda I) \omega = x^T y$$

Multiplying both sides by

$$(x^T x + \lambda I)^{-1}$$

$$(x^T x + \lambda I)^{-1} (x^T x + \lambda I) \omega$$

$$= (x^T x + \lambda I)^{-1} x^T y$$

$$-2x^T y + 2(x^T x + \lambda I) \omega = 0$$

$$\therefore x^T y = (x^T x + \lambda I) \omega$$

Now multiply by  $(x^T x + \lambda I)^{-1}$

$$(x^T x + \lambda I)^{-1} (x^T x + \lambda I) \omega$$

$$= (x^T x + \lambda I)^{-1} x^T y$$

$$\omega = (x^T x + \lambda I)^{-1} x^T y$$

$$\omega = (x^T x + \lambda I)^{-1} x^T y$$

which is Ridge Regression