

Aryan Deep Hazre Activity 16

ECE 532

$$1) a) f(w) = (w - w_{LS})^T X^T X (w - w_{LS}) + c$$

If $w = w_{LS}$ is the minimum, then
for $f(w) = c$, we need

$$(w - w_{LS})^T X^T X (w - w_{LS}) \geq 0$$

If we assume $y = X(w - w_{LS})$

$$\text{then } y^T = (w - w_{LS})^T X^T$$

since $y^T y = \|y\|_2^2$ and the two norm squared is always ≥ 0 , we have

$$y^T y = (w - w_{LS})^T X^T X (w - w_{LS}) \geq 0.$$

Thus at $w = w_{LS}$, we have $y^T y = 0$.

$$\& f(w) = c.$$