

Chi Kit Ho
Homework #2

Problem #3.

$$\begin{aligned} g(\vec{w}) &= a + \vec{b}^T \vec{w} + \vec{w}^T c \vec{w} \\ &= a + \vec{b}^T \vec{w} + \frac{1}{\beta} \mathbf{I} \vec{w}^T \vec{w} \\ &= a + \vec{b}^T \vec{w} + \frac{1}{\beta} \mathbf{I} \|\vec{w}\|^2 \end{aligned}$$

$$g'(\vec{w}) = \vec{b} + \frac{2}{\beta} \vec{w} = 0.$$

$$\vec{w} = -\frac{\beta \vec{b}}{2}. \quad \leftarrow \text{stationary point of } g.$$