

RSS and the Gradient in Matrix form

Evert Jan Karman

January 1900

Recap: The RSS and the Gradient in matrix form

1 The formula for RSS

$$\text{RSS}(w) = (y - Hw)^T (y - Hw)$$

2 The formula for the Gradient

$$\nabla \text{RSS}(w) = -2H^T (y - Hw)$$