

$$\sum_{i=1}^N (\varepsilon_i)^2$$

$$\varepsilon = \begin{bmatrix} \varepsilon_1 \\ \vdots \\ \varepsilon_N \end{bmatrix} \in \mathbb{R}^{n \times 1}$$

$$\varepsilon^T = [\dots]$$

$$\varepsilon^T \in \mathbb{R}^{1 \times n}$$

$$\varepsilon^T \cdot \varepsilon \in \underbrace{\mathbb{R}^{1 \times n} \times \mathbb{R}^{n \times 1}}_{\mathbb{R}^{1 \times 1} = \mathbb{R}}$$

$$\varepsilon^T \varepsilon$$

$$[\dots] \begin{bmatrix} \varepsilon_1 \\ \vdots \\ \varepsilon_N \end{bmatrix} = \sum_{i=1}^N \varepsilon_i^2$$

$$\varepsilon \varepsilon^T \in \mathbb{R}^{n \times n}$$

$$\text{tr}(\varepsilon \varepsilon^T)$$

$$1(4)$$

$$\rightarrow 1 \neq 0$$

$$\nabla_{\theta} f \circ g(\theta) = g'(\theta) \cdot f'(g(\theta))$$

$$f(x) = x^2$$

$$f'(x) = \underline{\underline{2x}}$$

$$\nabla_x f(g(x)) = \nabla_x (g(x))^2$$

$$\rightarrow g'(x) f'(g(x))$$

$$\rightarrow 2 g'(x) g(x)$$

$$\nabla_x \underline{\underline{b(g(x))}} = \frac{\partial b}{\partial y} \cdot \frac{\partial y}{\partial x}$$

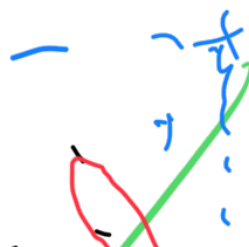
$$= 2g \cdot g'(x)$$

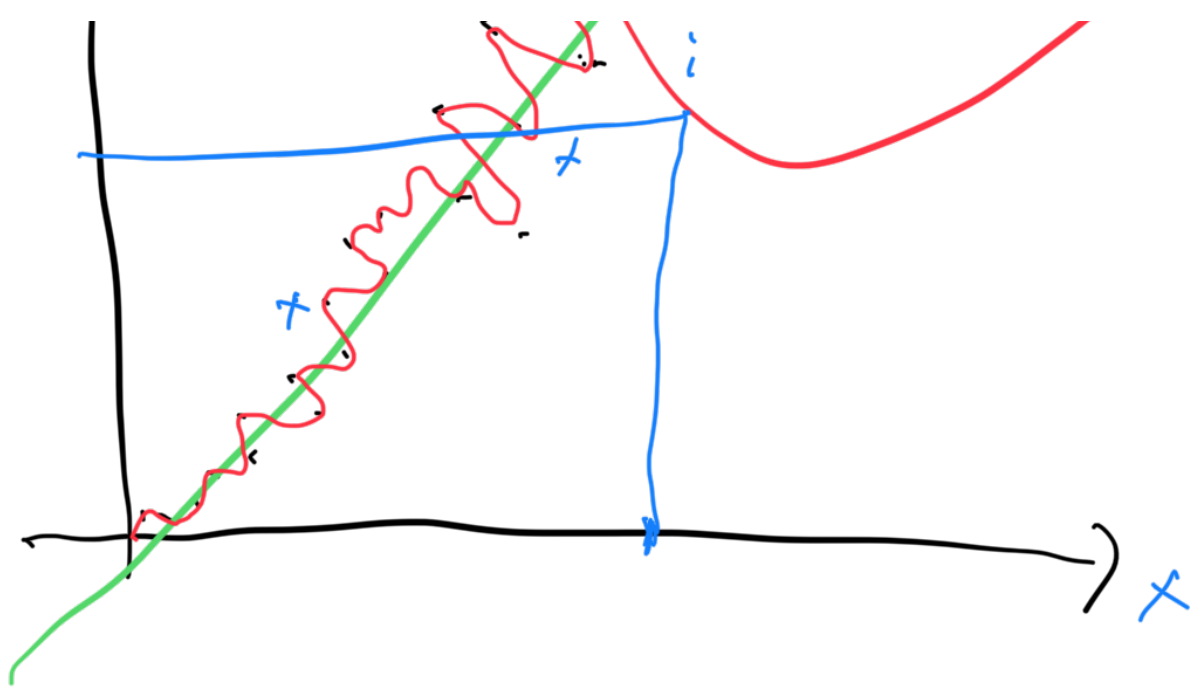
$$x^n$$

$$n x^{n-1}$$

$$\frac{1}{x^n}$$

$$x^{-1}$$





$$\hat{y} = w_1 x$$

$$y' = w_2 x$$

$$\|w_1\| \gg \|w_2\|$$

$$w_1(x + \varepsilon) = w_1 x + w_1 \varepsilon$$

$$\mathcal{L}(w) = \text{MSE}(w) + \lambda \|w\|$$

min $\mathcal{L}(w)$

"L2"