

$$14. \quad f(u) = \underbrace{\frac{1}{2N} \sum_{i=1}^N (y_i - u x_{i,1})^2}_{\textcircled{1}} + \underbrace{\lambda |u|}_{\textcircled{2}}.$$

① は微分可能な関数なので、劣勾配が微分係数と一致.

② は 13 で述べたものの定数倍より.

$$\partial f(u_0) = -\frac{1}{N} \sum_{i=1}^N x_{i,1} (y_i - u_0 x_{i,1}) + \begin{cases} -\lambda & (u_0 < 0) \\ \lambda [-1, 1] & (u_0 = 0) \\ \lambda & (u_0 > 0) \end{cases}$$

$0 \in \partial f(0)$  となる条件は.

$$\frac{1}{\lambda N} \sum_{i=1}^N x_{i,1} y_i \in [-1, 1].$$