Solutions Manual to Pattern Recognition and Machine Learning

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1 Introduction

1.1

Setting the derivative of

$$E(\mathbf{w}) = \frac{1}{2} \sum_{n=1}^{N} (y(x_n, \mathbf{w}) - t_n)^2$$
 (1.1)

as zero gives

$$\mathbf{0} = \sum_{n=1}^{N} \frac{\partial y(x_n, \mathbf{w})}{\partial \mathbf{w}} (y(x_n, \mathbf{w}) - t_n).$$
 (1.2)

Substituting

$$y(x_n, \mathbf{w}) = \sum_{j=0}^{M} w_j x_n^j \tag{1.3}$$

gives

$$0 = \sum_{n=1}^{N} x_n^i \left(\sum_{j=0}^{M} w_j x_n^j - t_n \right). \tag{1.4}$$

Therefore, we have

$$\sum_{j=0}^{M} A_{ij} w_j = T_i \tag{1.5}$$

where

$$A_{ij} = \sum_{n=1}^{N} x_n^{i+j},$$

$$T_i = \sum_{n=1}^{N} x_n^{i} t_n.$$
(1.6)