

# Pseudocode

Algorithm: RidgeRegression

Input:

- X (training data:  $n \times d$ )
- y (target values:  $n$ )
- $\alpha$  (learning rate)
- $\lambda$  (regularization parameter)
- T (number of iterations)

Output:

- w (weight vector)
- b (bias)

Initialize w = zeros(d)

Initialize b = 0

for i = 1 to T do

    y\_hat = X · w + b

    error = y\_hat - y

    dw = (1/n) · (X<sup>T</sup> · error +  $\lambda$  · w)

    db = (1/n) · sum(error)

    w = w -  $\alpha$  · dw

    b = b -  $\alpha$  · db

end for

return w, b

# Python Code

```
import numpy as np
```

```
def ridge_regression(X, y, alpha=0.01, lambda_=0.1, iterations=1000):
```

```
    n, d = X.shape
```

```
    w = np.zeros(d)
```

```
    b = 0
```

```
    for _ in range(iterations):
```

```
        y_hat = np.dot(X, w) + b
```

```
error = y_hat - y

dw = (1 / n) * (np.dot(X.T, error) + lambda_ * w)
db = (1 / n) * np.sum(error)

w = w - alpha * dw
b = b - alpha * db

return w, b
```