

$$E_D(\omega) = \frac{1}{2} \sum_{n=1}^N r_n \{t_n - \omega^T \phi(x_n)\}^2$$

$$E_D(\omega) = \frac{1}{2} (\Phi \omega - \vec{t})^T R (\Phi \omega - \vec{t})$$

$$= \frac{1}{2} (\omega^T \Phi^T R \Phi \omega - \omega^T \Phi^T R \vec{t} - \vec{t}^T R \Phi \omega + \vec{t}^T R \vec{t})$$

$$= \frac{1}{2} (\omega^T \Phi^T R \Phi \omega - 2 \vec{t}^T R \Phi \omega + \vec{t}^T R \vec{t})$$

$$\nabla_{\omega} E_D(\omega) = \Phi^T R \Phi \omega - \vec{t}^T R \Phi = 0$$

$$\Phi^T R \Phi \omega = \vec{t}^T R \Phi$$

$$\omega^* = (\Phi^T R \Phi)^{-1} \vec{t}^T R \Phi$$