





Minimisation of Errors

▶ calculates the sum of squared errors.

▶ We want to minimise this term with respect to  $\mathbf{w}$ .



The solution is:

$$\|y - X\beta\|_2^2$$

13



$$\hat{\beta} = (X^T X)^{-1} X^T y$$

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# Linear Regression Line

