

Question 3(a)

Prove that  $\ell(w_0, u) = \|y - t\|^2$ ,

$$\text{where } t = [t^{(1)}, t^{(2)}, \dots, t^{(n)}] \\ y = [y^{(1)}, y^{(2)}, \dots, y^{(n)}]$$

Note: Definition of magnitude of a vector

$$\|v\|^2 = \sum_n v_n^2$$

$$\begin{aligned} \|y - t\|^2 &= \sum_n [y^{(n)} - t^{(n)}]^2 \\ &= \sum_n [t^{(n)} - y^{(n)}]^2 \end{aligned}$$

we can reorder

$$[y^{(n)} - t^{(n)}]^2$$

$$\text{b/c } x^2 = (-x)^2 \Rightarrow (a-b)^2 = [-1(a-b)]^2$$

$$= (b-a)^2$$

$$= \ell(w_0, u) \quad (\text{def. of loss function (4)}) \quad \blacksquare$$

# Question 3(b)

Prove that  $y = w_0 \vec{1} + Z w$ ,

where  $y$  and  $w$  are treated as column vectors

$$w_0 \vec{1} + Z w = \begin{bmatrix} \phi_1(x^{(1)}) & \phi_2(x^{(1)}) & \dots & \phi_M(x^{(1)}) \\ \phi_1(x^{(2)}) & \phi_2(x^{(2)}) & \dots & \phi_M(x^{(2)}) \\ \vdots & \vdots & \ddots & \vdots \\ \phi_1(x^{(N)}) & \phi_2(x^{(N)}) & \dots & \phi_M(x^{(N)}) \end{bmatrix} \begin{bmatrix} w_1 \\ w_2 \\ \vdots \\ w_M \end{bmatrix} + w_0 \vec{1}$$

$$= \begin{bmatrix} w_1 \phi_1(x^{(1)}) + w_2 \phi_2(x^{(1)}) + \dots + w_M \phi_M(x^{(1)}) \\ w_1 \phi_1(x^{(2)}) + w_2 \phi_2(x^{(2)}) + \dots + w_M \phi_M(x^{(2)}) \\ \vdots \\ w_1 \phi_1(x^{(N)}) + w_2 \phi_2(x^{(N)}) + \dots + w_M \phi_M(x^{(N)}) \end{bmatrix} + w_0 \vec{1}$$

let  $a_i$  represent row  $i$  of  $Z w$  where  $i \in [1, N]$

$$= \begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_N \end{bmatrix} + \begin{bmatrix} w_0 \\ w_0 \\ \vdots \\ w_0 \end{bmatrix} = \begin{bmatrix} w_0 + \sum_{m=1}^M w_m z_m \\ w_0 + \sum_{m=1}^M w_m z_m \\ \vdots \\ w_0 + \sum_{m=1}^M w_m z_m \end{bmatrix} \quad \begin{matrix} \text{(by eqn. \#5)} \\ \leftarrow \text{where } x=1 \\ \leftarrow \text{where } x=2 \\ \vdots \\ \leftarrow \text{where } x=N \end{matrix}$$

$$= \begin{bmatrix} y(x^{(1)}) \\ y(x^{(2)}) \\ \vdots \\ y(x^{(N)}) \end{bmatrix} = y$$

$$\text{Note: } y(x) = w_0 + \sum_{m=1}^M w_m z_m \quad (5)$$