

1) Recall that in linear regression the objective function is

$$E(w) = \frac{1}{N} \|Xw - y\|^2$$

and its first-order derivative is

$$\nabla E(w) = \frac{2}{N} (X^T X w - X^T y)$$

Please compute the second-order derivative $\nabla^2 E(w)$

$$\nabla^2 E(w) = \frac{2}{N} X^T X$$