IFT 6390 Homework 2

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1 Linear and non-linear regularized regression

Problem 1. *Linear regression.*

Solution.

1.

2.

3.

4.

5.

Problem 2. *Ridge regression.*

Solution.

1.

2.

3.

4.

Problem 3. *Regression with a fixed non-linear preprocessing.*

Solution.

1.

2.

3.

4.

2 Practical part

Please see the attached iPython notebook for the code and writup for the practical part.
Note to TAs: our notebook runs on Python 3.