

Exercise 3.1: Ridge regression with regularization

- Exercise 3.1.1: Ridge regression with regularization is represented by the following matrix equation. Assume the matrix X is invertible.
- Write the ridge regression formula using matrix notation. (The ridge regression formula is given by $\beta = (X^T X + \lambda I)^{-1} X^T y$, where λ is the regularization parameter, I is the identity matrix, and y is the vector of observed values.)
- If $\lambda = 0$, the ridge regression formula reduces to the ordinary least squares formula.

where λ is the regularization parameter and I is the identity matrix.

Key Equations	Equations
<ul style="list-style-type: none"> • Ridge regression formula: $\beta = (X^T X + \lambda I)^{-1} X^T y$ • Ridge regression formula: $\beta = (X^T X + \lambda I)^{-1} X^T y$ • Ridge regression formula: $\beta = (X^T X + \lambda I)^{-1} X^T y$ 	<ul style="list-style-type: none"> • Ridge regression formula: $\beta = (X^T X + \lambda I)^{-1} X^T y$ • Ridge regression formula: $\beta = (X^T X + \lambda I)^{-1} X^T y$ • Ridge regression formula: $\beta = (X^T X + \lambda I)^{-1} X^T y$

Ridge regression with regularization is a linear regression model where the regularization parameter λ is used to control the bias and variance of the regression coefficients. The ridge regression formula is given by $\beta = (X^T X + \lambda I)^{-1} X^T y$.

Exercise 3.2: Ridge regression with regularization

- Exercise 3.2.1: Ridge regression with regularization is represented by the following matrix equation. Assume the matrix X is invertible.
- Write the ridge regression formula using matrix notation. (The ridge regression formula is given by $\beta = (X^T X + \lambda I)^{-1} X^T y$, where λ is the regularization parameter, I is the identity matrix, and y is the vector of observed values.)
- If $\lambda = 0$, the ridge regression formula reduces to the ordinary least squares formula.

Key Equations	Equations
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**Frederick L. Dillon, Ayanna D.
Perry, Andrea Cheng, Jennifer Outzs**

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