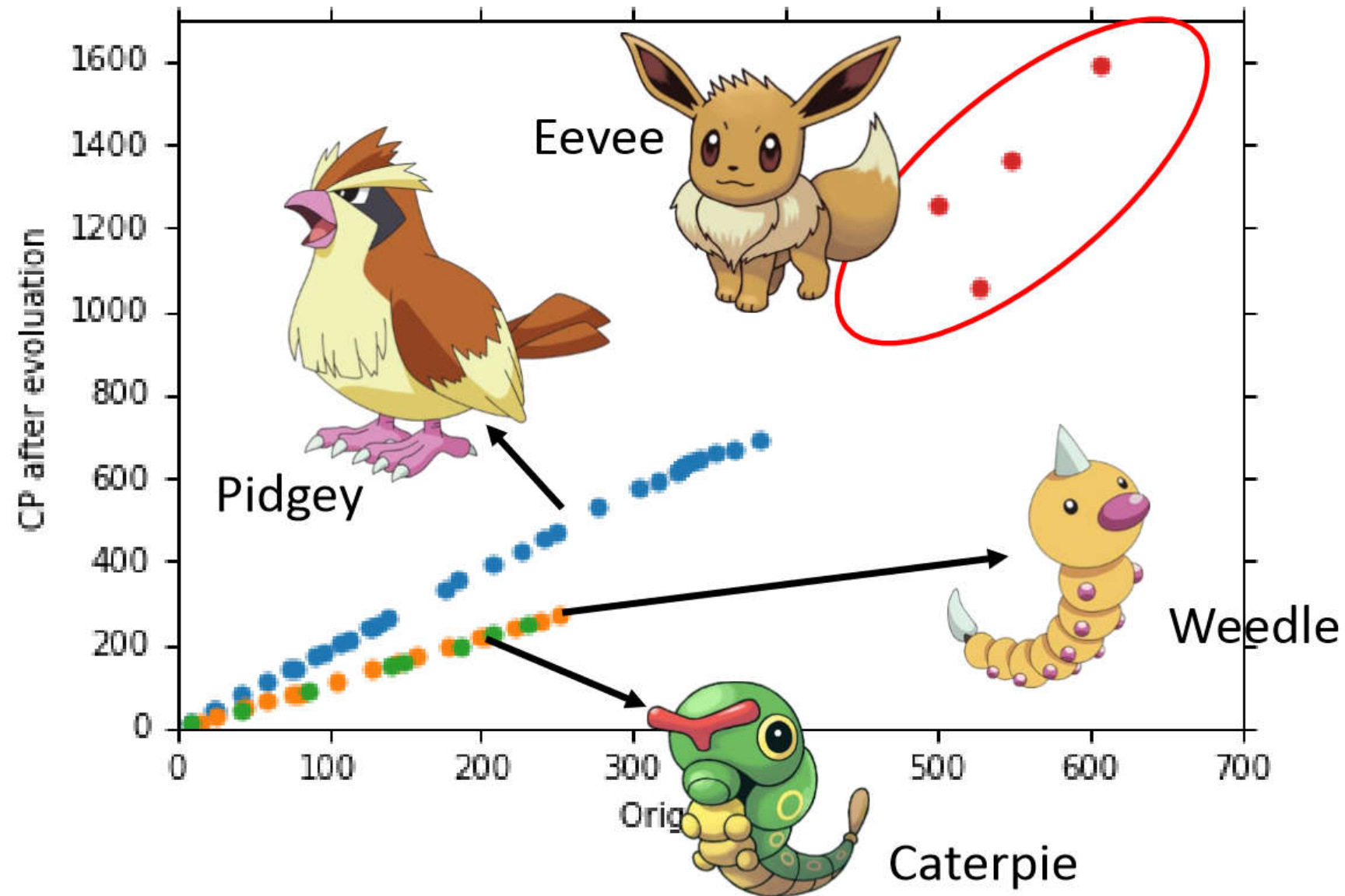
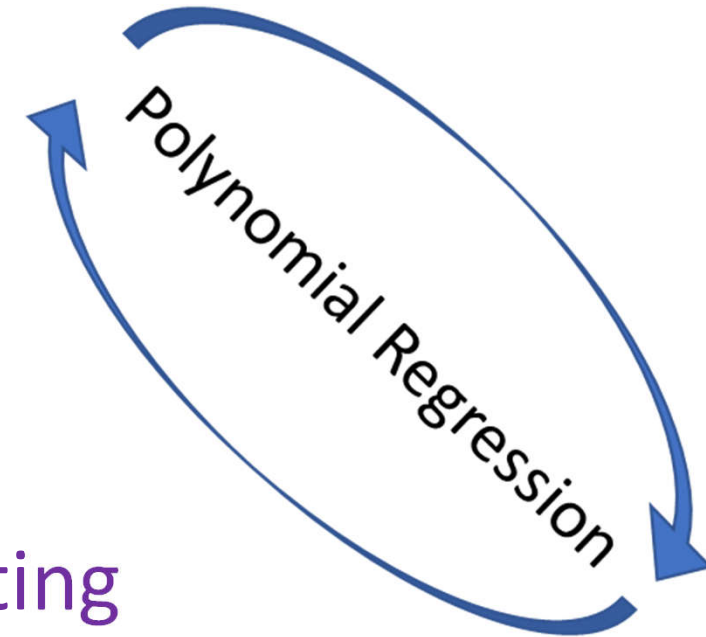


Linear Regression



Linear Regression

- Step 1: Model: Linear Regression
- Step 2: Goodness of Function: MSE
- Step 3: Gradient Descent
- How's the results?
 - –Generalization: Underfitting/Overfitting
- Back to Step 1
 - More Data → Indictive Function → More Features → Overfitting
- Back to Step 2
 - Regularization



Linear Regression

- 经验风险最小化
 - 矩阵表示
 - 几何意义
 - 梯度下降法
- → 正态分布+MLE
- 结构风险最小化
- → 正态分布+MAP