

Practical 4 - Linear Regression

(one analytical example on
Linear Regression)

①

Given: ·) data $\mathcal{X} = \left\{ \begin{pmatrix} -1 \\ 2 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \end{pmatrix} \right\}$ - features
- targets

Task: ·) Fit polynomials of degree $D=0, 1, 2$
to the data and compare the
corresponding least-squares errors

$$E(\tilde{\mathbf{w}}^{(D)}) = \frac{1}{2} \sum_{n=1}^3 \left(y_D(x_n; \tilde{\mathbf{w}}) - t_n \right)^2.$$