

Barra – Linear Regression From Scratch

Linear Regression is a statistical technique used to find the relationship between variables. In an ML context, linear regression finds the relationship between features and a label.

$$Y = a + bX$$

- $Y = \text{Dependent Variable}$
- $X = \text{Independent Variable}$
- $a = \text{Intercept}$
- $b = \text{Slope}$

$$b = \frac{\Sigma(X_i - \bar{X})(Y_i - \bar{Y})}{\Sigma(X_i - \bar{X})^2}$$

$$a = \bar{Y} - b\bar{X}$$

- $\bar{X} = \text{Mean } X$
- $\bar{Y} = \text{Mean } Y$
- $X_i, Y_i = \text{Data } i$