

cs 5630 - Machine Learning

Linear Regression

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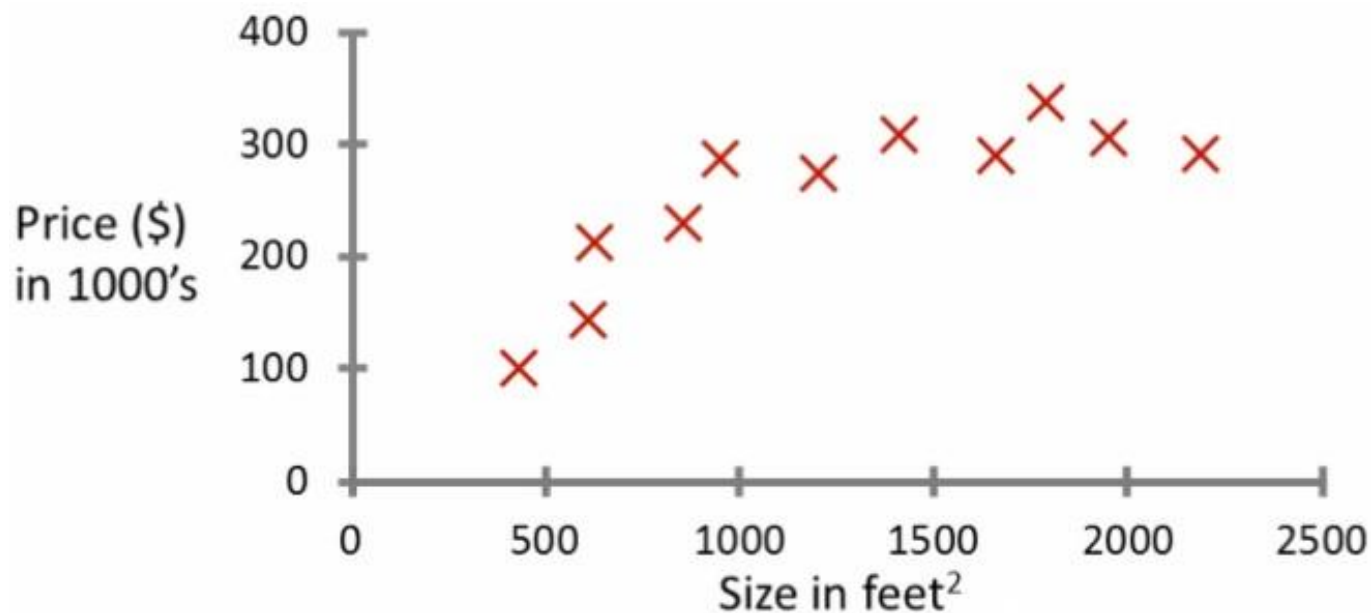
Overview

- ◎ Linear Regression
 - Linear Regression with One Variable
 - Cost Function
 - Parameter Learning

Linear Regression with One Variable

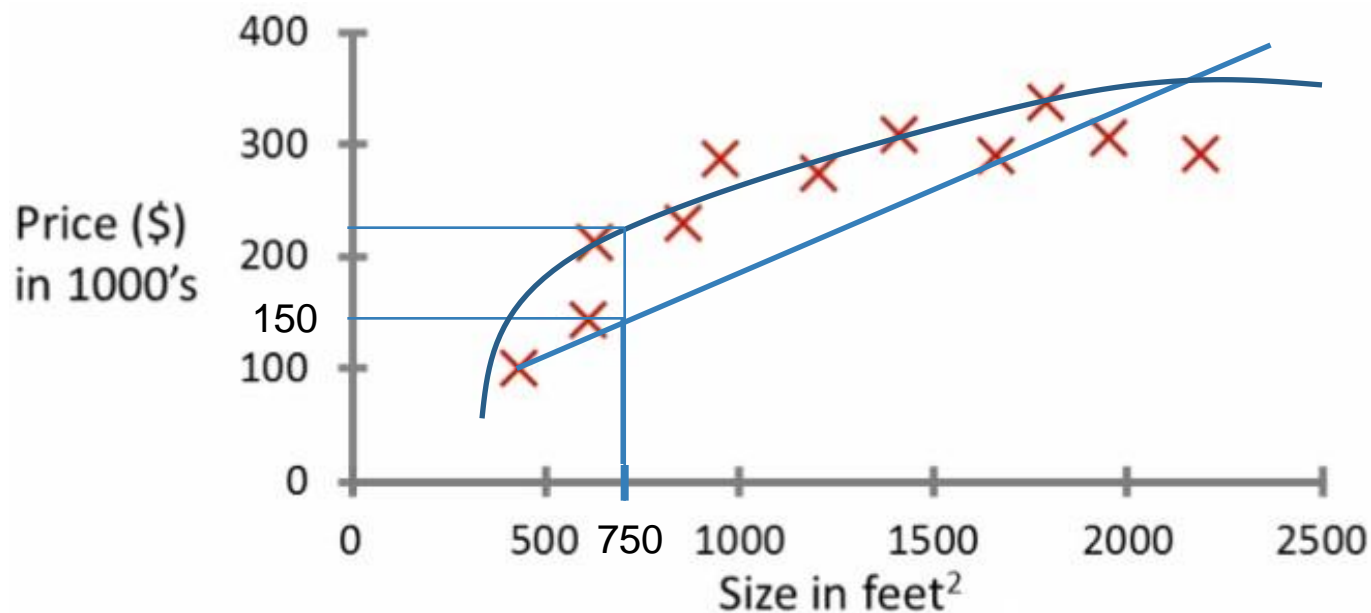
Linear Regression with One Variable (1)

- Probably the most common problem type in machine learning
- Example : Predicting House Price



Linear Regression with One Variable (2)

- What is the price of a house whose size is 750 sq. feet?



Linear Regression with One Variable (1)

● Training Set of Housing Prices

Size in feet ² (x)	Price (\$) in 1000's (y)
2104	460
1416	232
1534	315
852	178
....

● Notations

- m = Number of Training Examples
- x 's = input variables (also called features)
- y 's = output variables (also called target variable)

Linear Regression with One Variable (2)

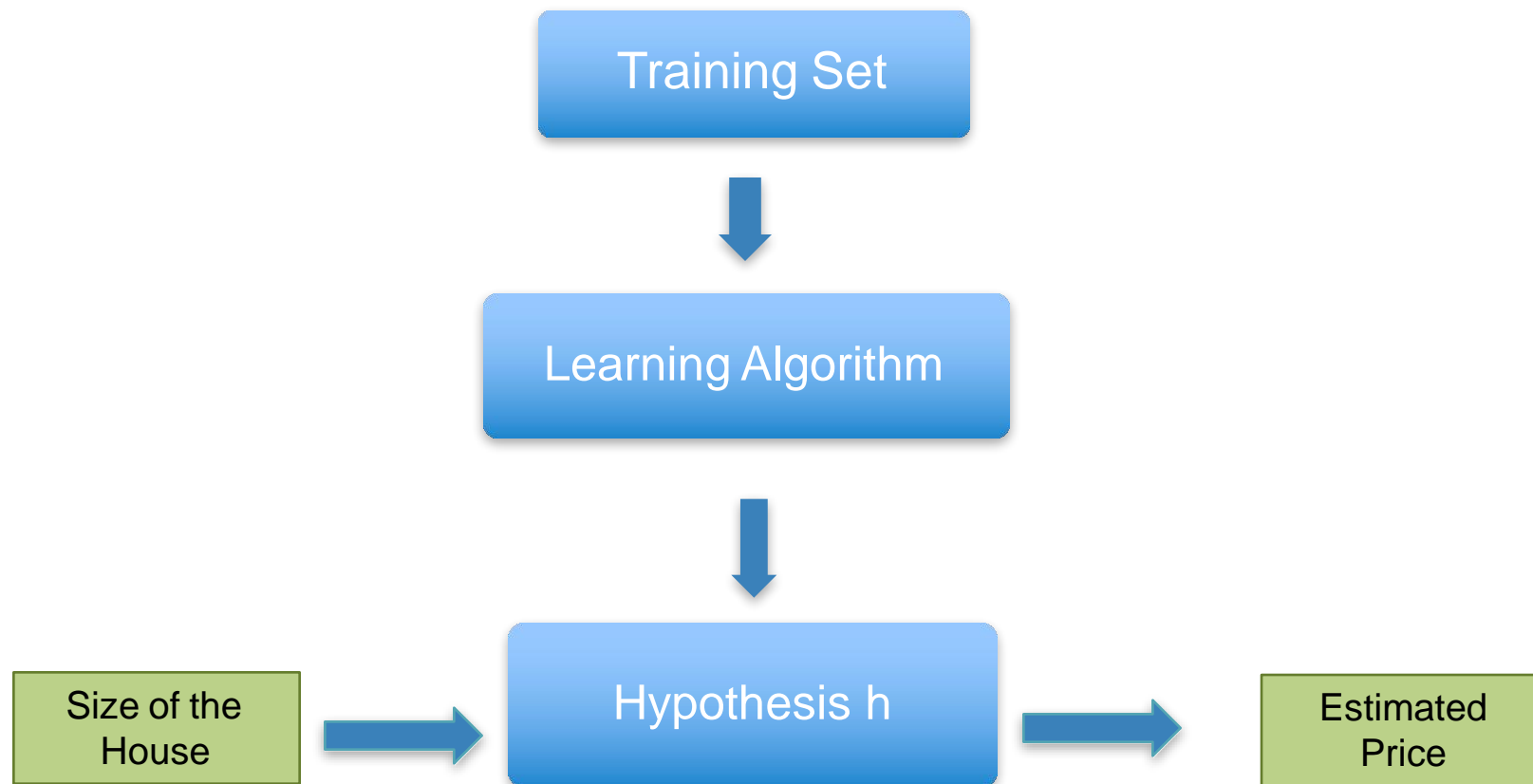
● Notations

- m = Number of Training Examples
- x 's = input variables (also called features)
- y 's = output variables (also called target variable)

● More Notations

- (x, y) – A single training example
- $(x^{(i)}, y^{(i)})$ – i -th row in the training set
- $x^2 = 1416$
- $y^2 = 232$

Linear Regression with One Variable (3)



h maps x (size of the house) to y (price of the house)

Linear Regression with One Variable (4)

- How do we represent h ?
 - $h(x) = \theta_0 + \theta_1 x$
 - y as linear function of x (straight line function)
 - Linear Regression with one variable
 - Univariate Linear Regression