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2. Objectives

Linear Regression

At the end of this lecture, you will be able to

- write the training error as least squares criterion for linear regression

- use stochastic gradient descent for fitting linear regression models

- solve closed-form linear regression solution

- identify regularization term and how it changes the solution, generalization

Discussion

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Topic: Unit 2 Nonlinear Classification, Linear regression, Collaborative Filtering (2 weeks):Lecture 5. Linear Regression / 2. Objectives

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