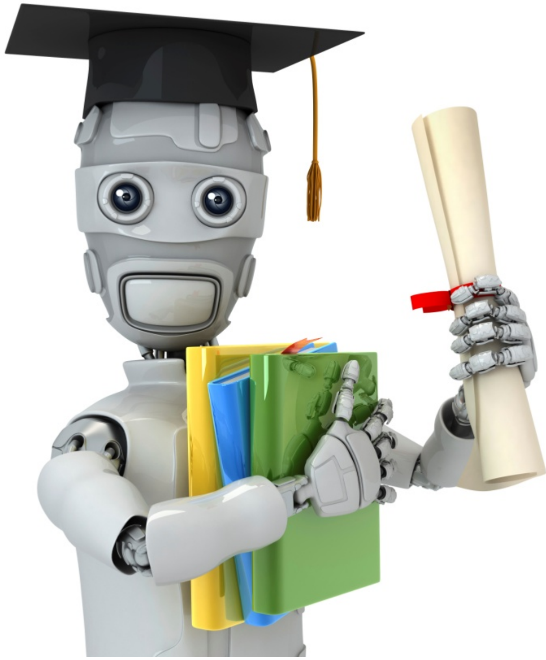
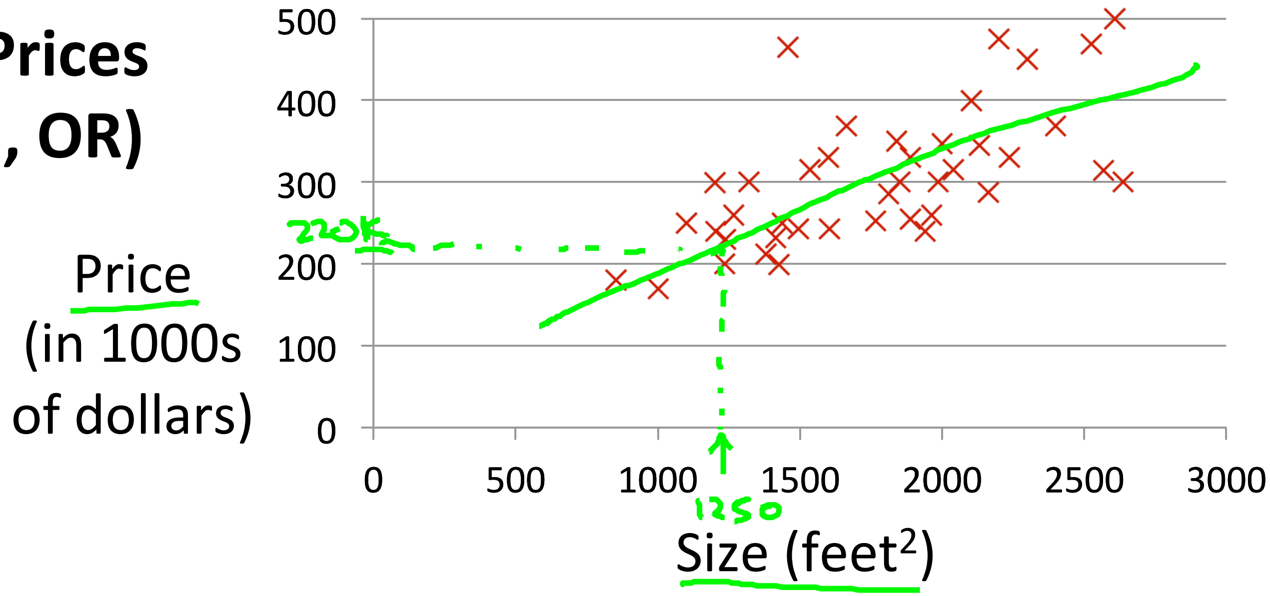


Machine Learning

Linear regression with one variable

Model representation

Housing Prices (Portland, OR)



<u>Supervised Learning</u>

Given the "right answer" for each example in the data.

<u>Regression Problem</u>

Predict real-valued output

Classification: Discrete-valued output

Andrew Ng

Training set of housing prices (Portland, OR)

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

$m = 47$

Notation:

m = Number of training examples

x's = "input" variable / features

y's = "output" variable / "target" variable

(x, y) - one training example

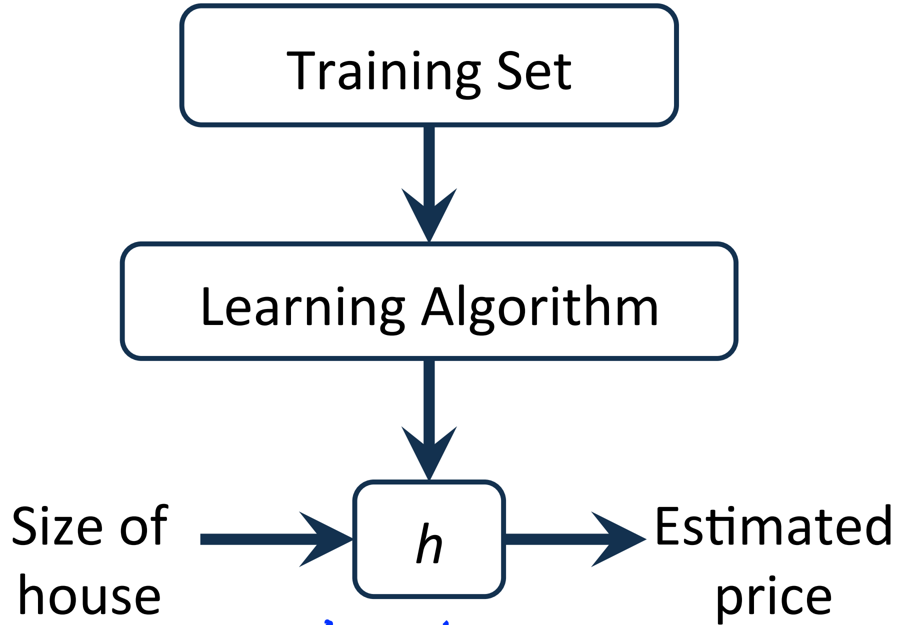
$(x^{(i)}, y^{(i)})$ - i^{th} training example

$x^{(1)} = 2104$

$x^{(2)} = 1416$

$y^{(1)} = 460$

Andrew Ng



x

hypothesis

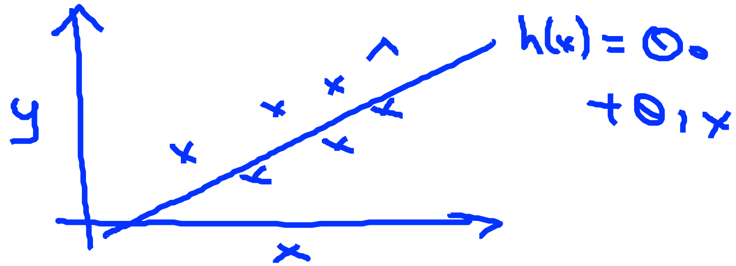
(estimated value of y)

h maps from x's to y's.

How do we represent *h* ?

$h_\theta(x) = \underline{\theta_0 + \theta_1 x}$

Shorthand: $h(x)$

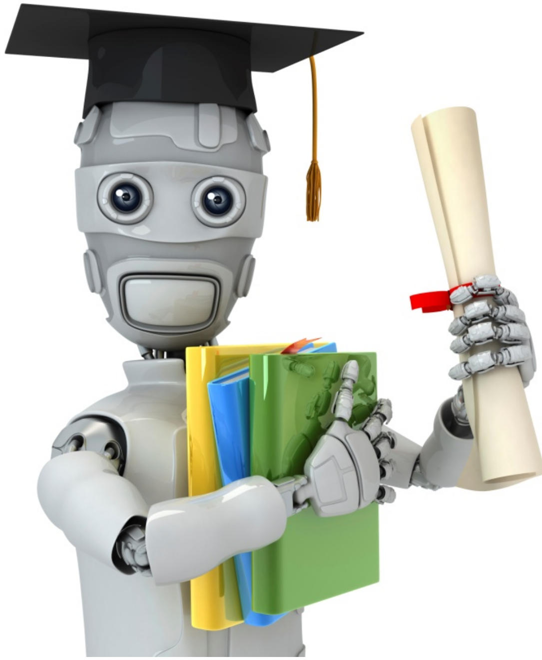


Linear regression with one variable. (x)

Univariate linear regression.

└ one variable

Andrew Ng



Machine Learning

Linear regression with one variable

Cost function

Training Set

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

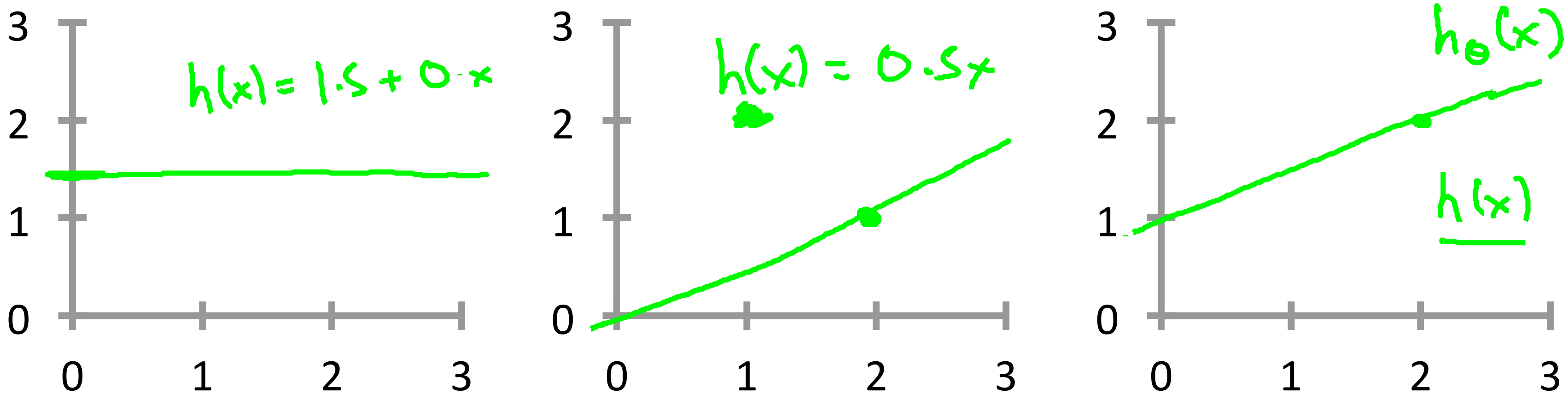
$m = 47$

Hypothesis: $\underline{h_\theta(x) = \theta_0 + \theta_1 x}$

θ_i's: Parameters

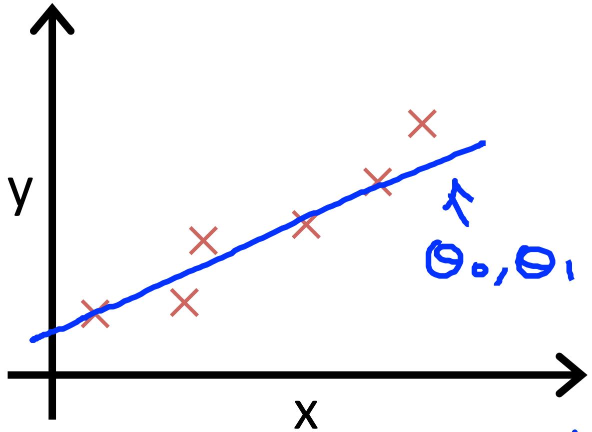
How to choose θ_i's ?

$$h_\theta(x) = \theta_0 + \theta_1 x$$



$\rightarrow \theta_0 = 1.5$	$\rightarrow \theta_0 = 0$	$\rightarrow \theta_0 = 1$
$\rightarrow \theta_1 = 0$	$\rightarrow \theta_1 = 0.5$	$\rightarrow \theta_1 = 0.5$

Andrew Ng



$(x^{(i)}, y^{(i)})$

\# training examples

$$\boxed{\underset{\theta_0, \theta_1}{\text{minimize}}} \ \frac{1}{2m}\sum_{i=1}^{m}\left(h_\theta(x^{(i)}) - y^{(i)}\right)^2$$

$$h_\theta(x^{(i)}) = \theta_0 + \theta_1 x^{(i)}$$

$$J(\theta_0, \theta_1) = \frac{1}{2m}\sum_{i=1}^{m}\left(h_\theta(x^{(i)}) - y^{(i)}\right)^2$$

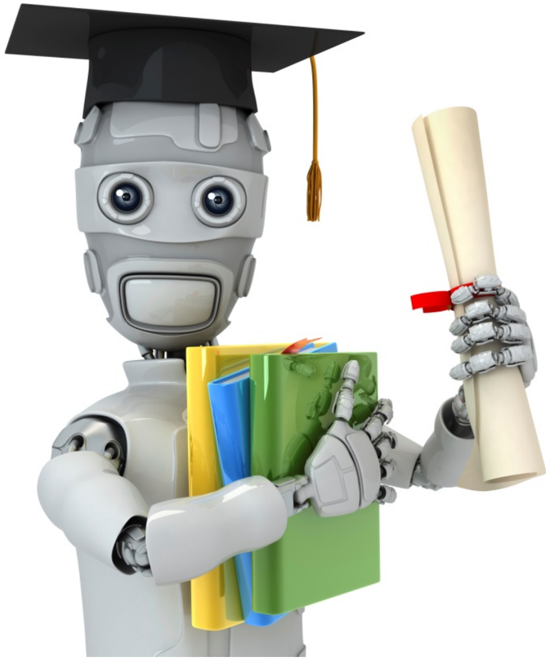
Idea: Choose θ_0, θ_1 so that $h_\theta(x)$ is close to y for our training examples (x, y)

x, y

$$\underset{\theta_0, \theta_1}{\text{minimize}} \ \underbrace{J(\theta_0, \theta_1)}_{\text{Cost function}}$$

Squared error function

Andrew Ng



Machine Learning

Linear regression with one variable

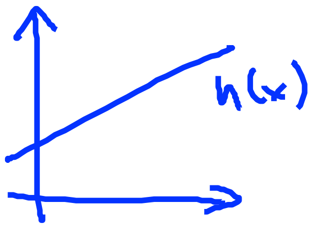
Cost function intuition I

Hypothesis:

$$h_\theta(x) = \theta_0 + \theta_1 x$$

Parameters:

$$\theta_0, \theta_1$$



Cost Function:

$$J(\theta_0, \theta_1) = \frac{1}{2m} \sum_{i=1}^{m} \left(h_\theta(x^{(i)}) - y^{(i)}\right)^2$$

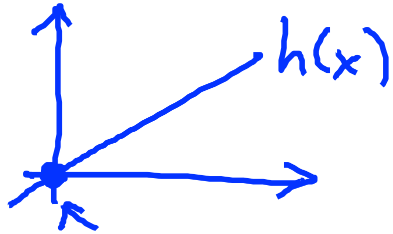
Goal: $\underset{\theta_0, \theta_1}{\text{minimize}}\ J(\theta_0, \theta_1)$

Simplified

$$h_\theta(x) = \theta_1 x$$

$\theta_0 = 0$

$$\theta_1$$



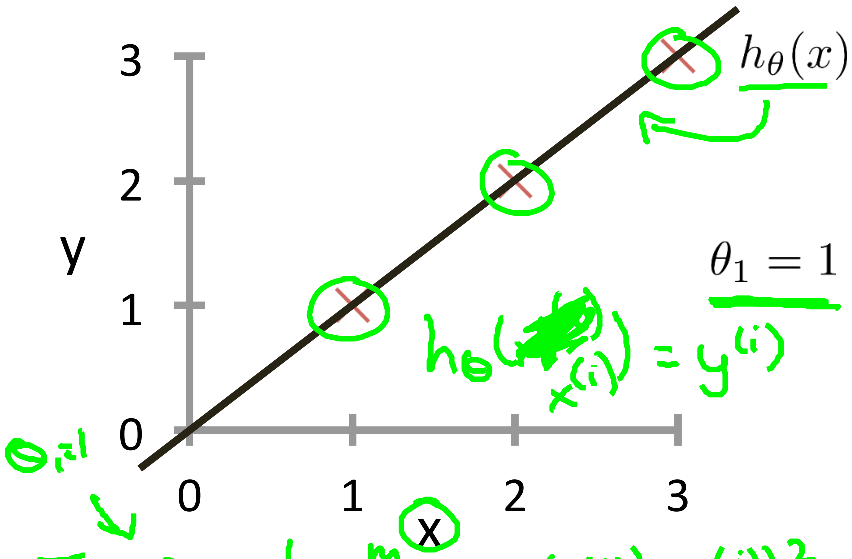
$$J(\theta_1) = \frac{1}{2m} \sum_{i=1}^{m} \left(h_\theta(x^{(i)}) - y^{(i)}\right)^2$$

$\theta, x^{(i)}$

$$\underset{\theta_1}{\text{minimize}}\ J(\theta_1)$$

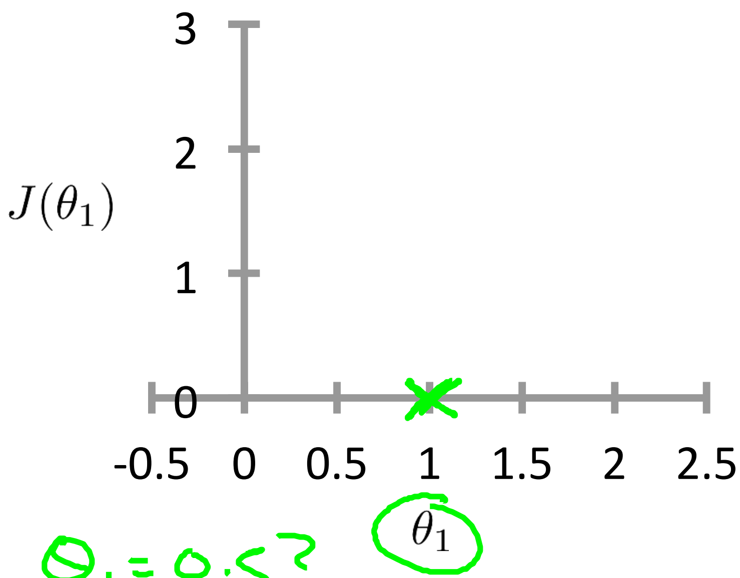
$\to h_\theta(x)$

(for fixed θ_1, this is a function of x)



$\to J(\theta_1)$

(function of the parameter θ_1)



$$J(\theta_1) = \frac{1}{2m}\sum_{i=1}^{m}\left(h_\theta(x^{(i)}) - y^{(i)}\right)^2$$

$$= \frac{1}{2m}\sum_{i=1}^{m}\left(\theta_1 x^{(i)} - y^{(i)}\right)^2 = \frac{1}{2m}\left(0^2+0^2+0^2\right) = 0^2$$

$\theta_1 = 0.5$?

$J(1) = 0$

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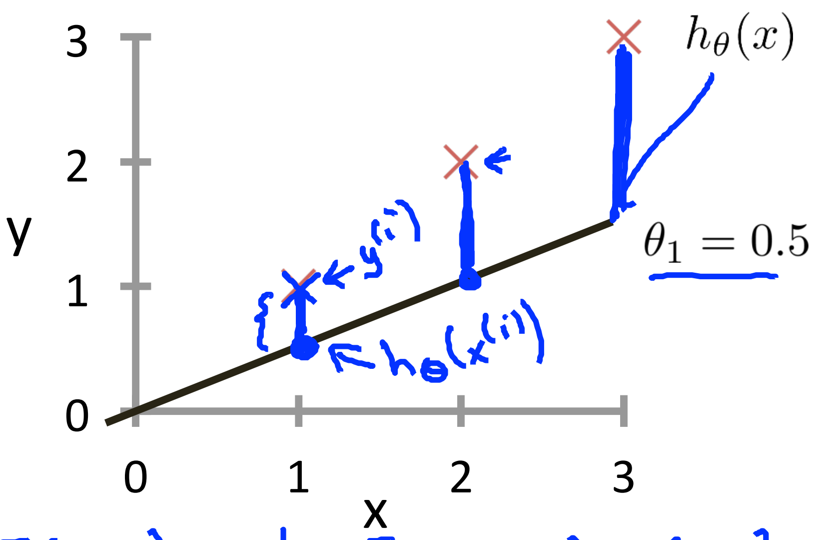
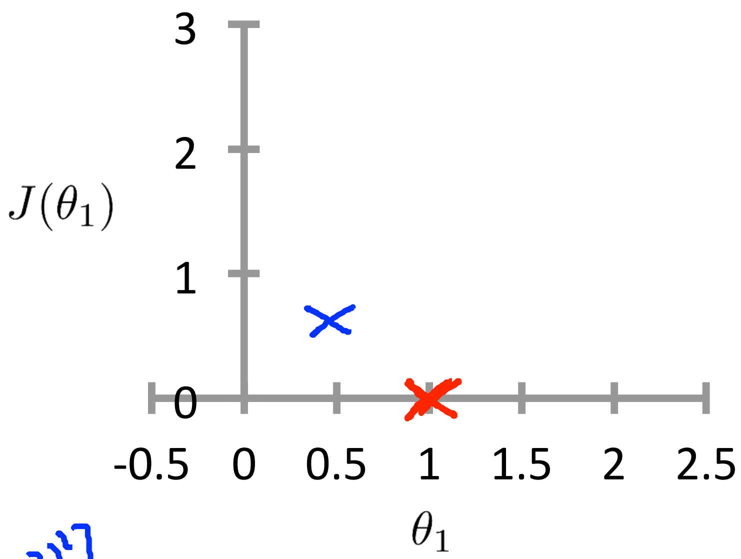
$h_\theta(x)$

(for fixed θ_1, this is a function of x)



$J(\theta_1)$

(function of the parameter θ_1)



$J(0.5) = \frac{1}{2m}\left[(0.5-1)^2 + (1-2)^2 + (1.5-3)^2\right]$

$= \frac{1}{2\times 3}(3.5) = \frac{3.5}{6} \approx 0.58$

$\theta_1 = 0?$

$J(0) = ?$

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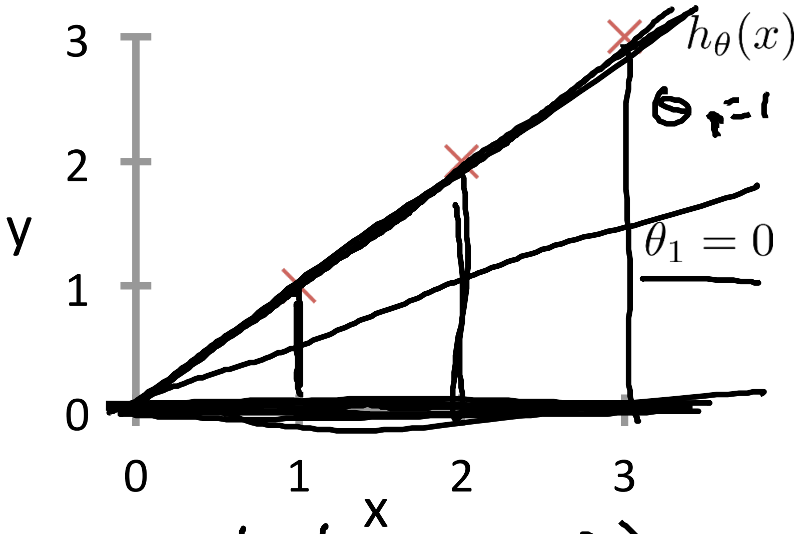
$h_\theta(x)$

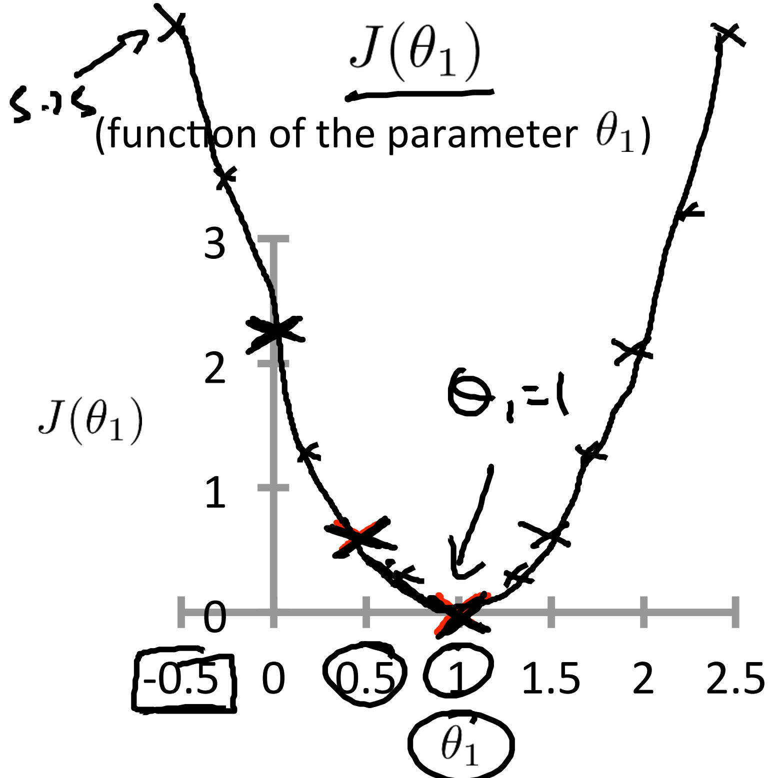
(for fixed θ_1, this is a function of x)



$$J(0) = \frac{1}{2m}(1^2 + 2^2 + 3^2)$$
$$= \frac{1}{6} \cdot 14 \approx 2.3$$

$J(\theta_1)$

(function of the parameter θ_1)

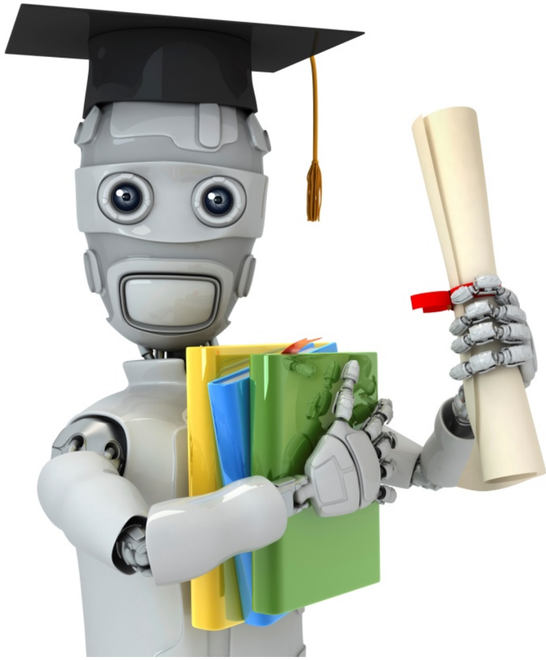


$h(x) = -0.5x$

$\underset{\theta_1}{\text{minimize}}\ J(\theta_1)$

$h(x)$

Andrew Ng



Machine Learning

Linear regression with one variable

Cost function intuition II

Hypothesis: $h_\theta(x) = \theta_0 + \theta_1 x$

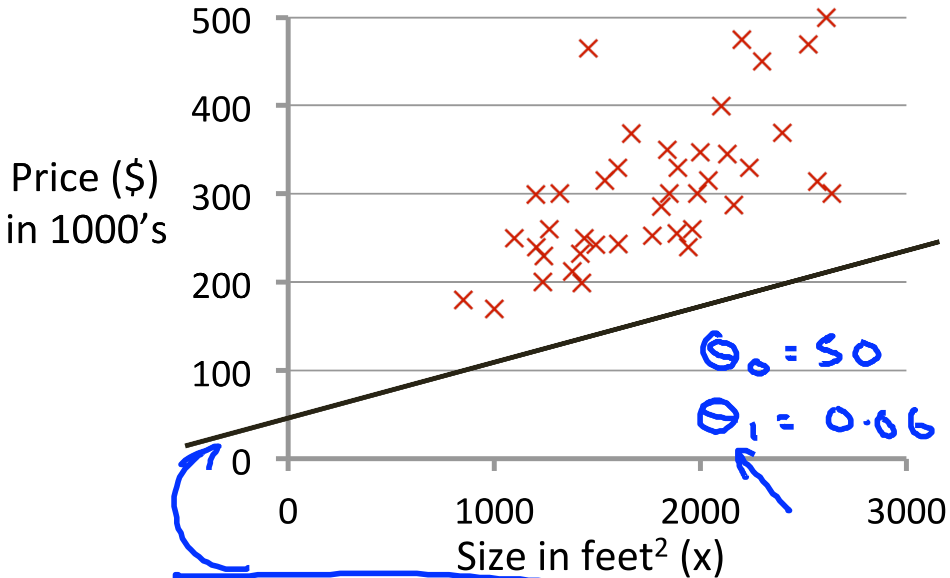
Parameters: θ_0, θ_1

Cost Function: $J(\theta_0, \theta_1) = \frac{1}{2m} \sum_{i=1}^{m} \left(h_\theta(x^{(i)}) - y^{(i)}\right)^2$

Goal: $\underset{\theta_0, \theta_1}{\text{minimize}}\ J(\theta_0, \theta_1)$

$h_\theta(x)$

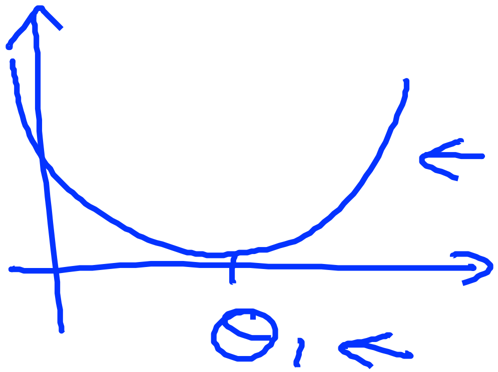
(for fixed θ_0, θ_1, this is a function of x)



$$\boxed{h_\theta(x) = 50 + 0.06x}$$

$J(\theta_0, \theta_1)$

(function of the parameters θ_0, θ_1)



$$\boxed{\theta_0, \theta_1}$$

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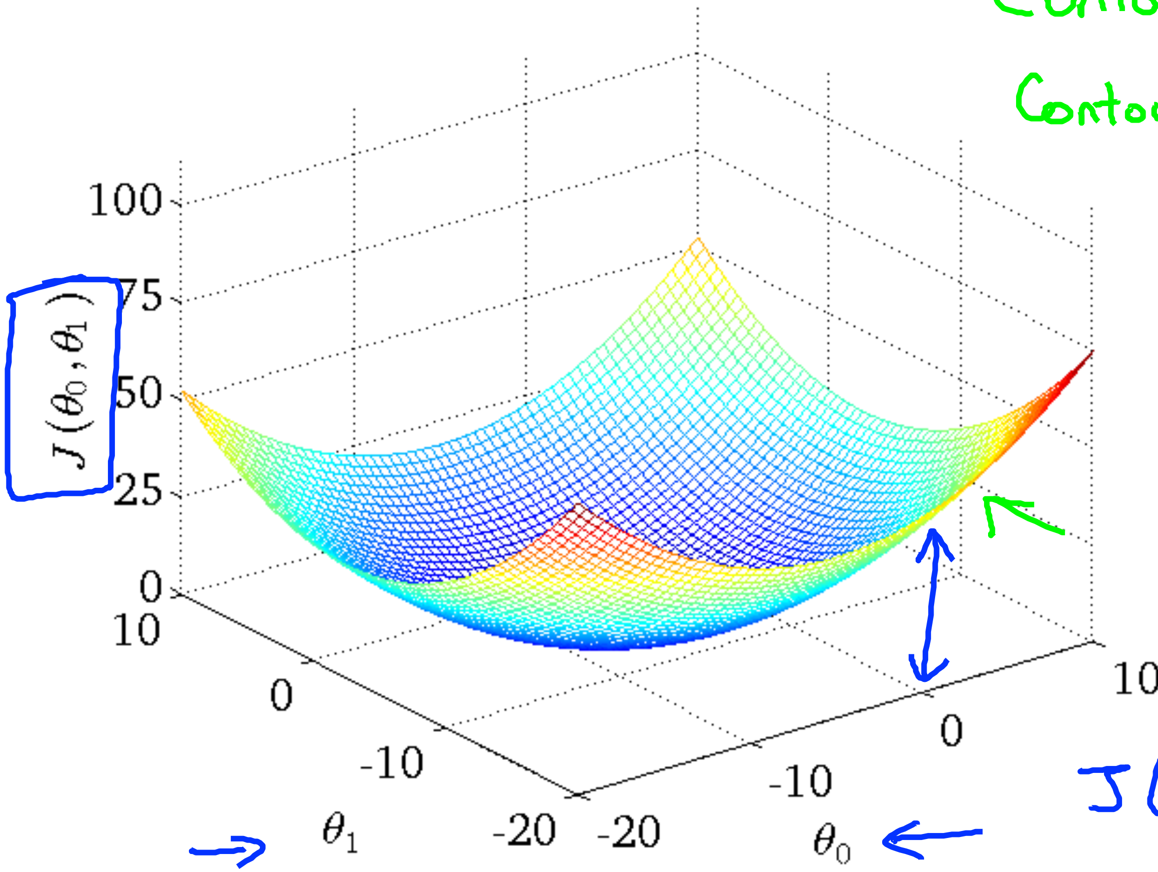
Contour plots

Contour figures -



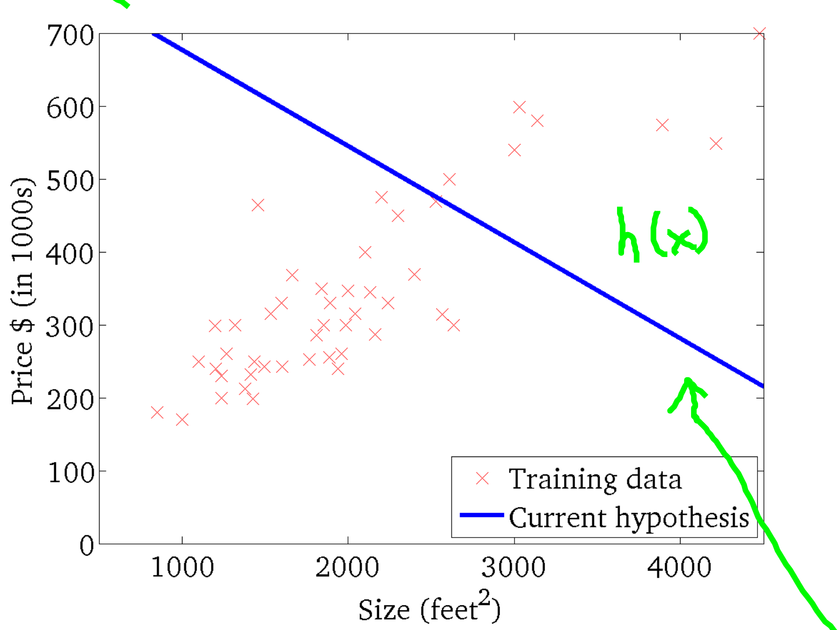
$J(\theta_0, \theta_1)$

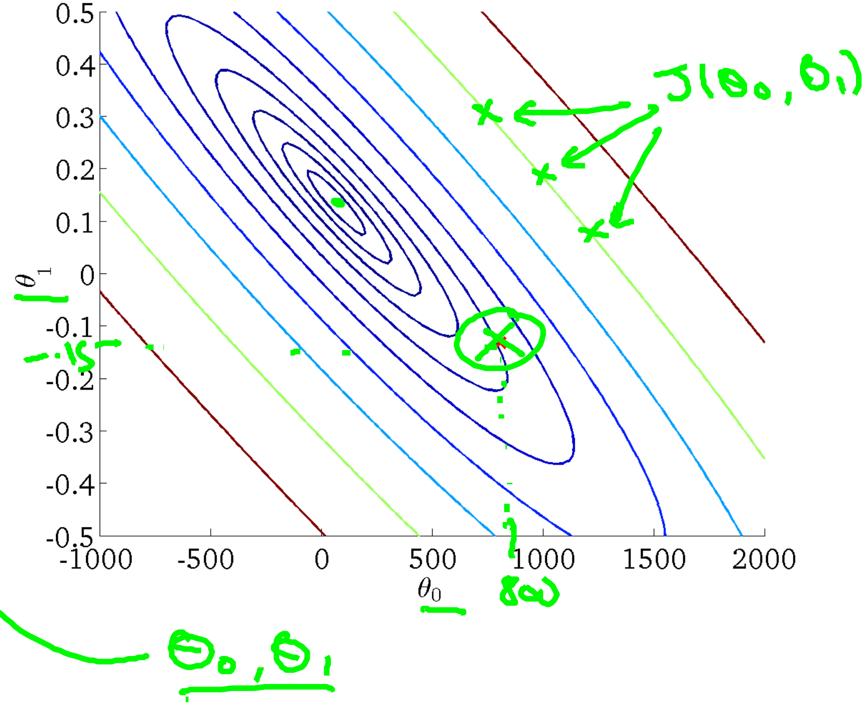
$$h_\theta(x)$$

(for fixed θ_0, θ_1, this is a function of x)

$$J(\theta_0, \theta_1)$$

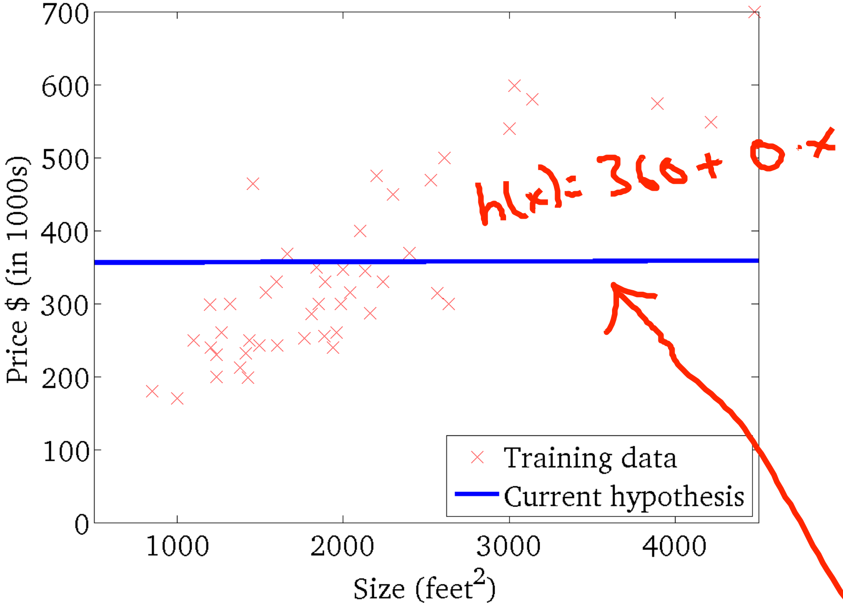
(function of the parameters θ_0, θ_1)





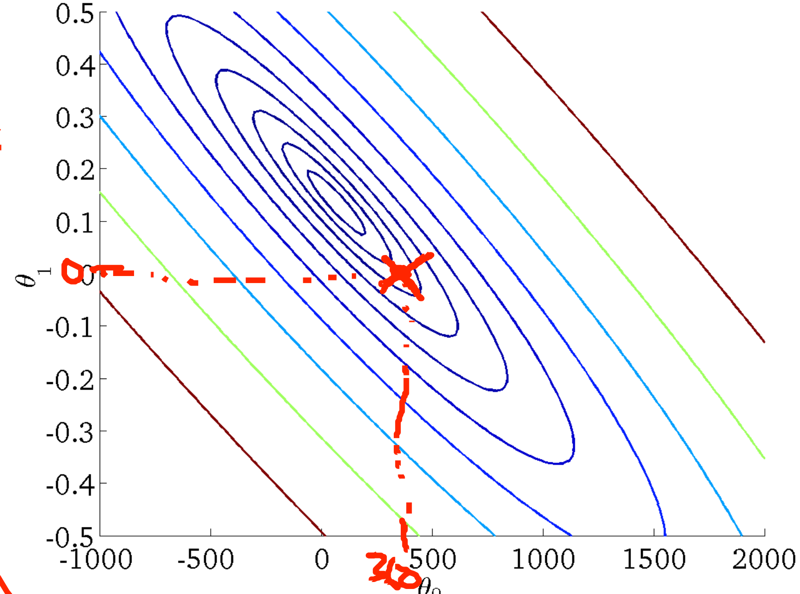
$$h_\theta(x)$$

(for fixed θ_0, θ_1, this is a function of x)



$$J(\theta_0, \theta_1)$$

(function of the parameters θ_0, θ_1)



$\theta_0 = 360$

$\theta_1 = 0$

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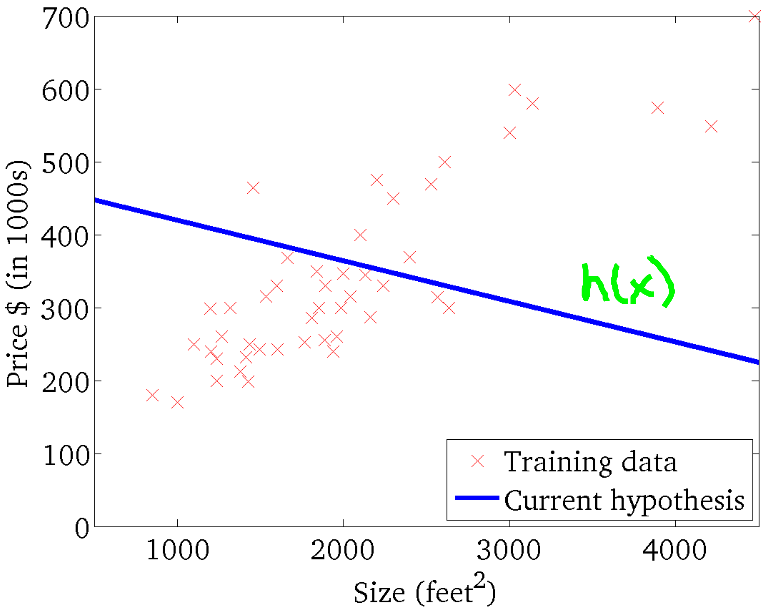
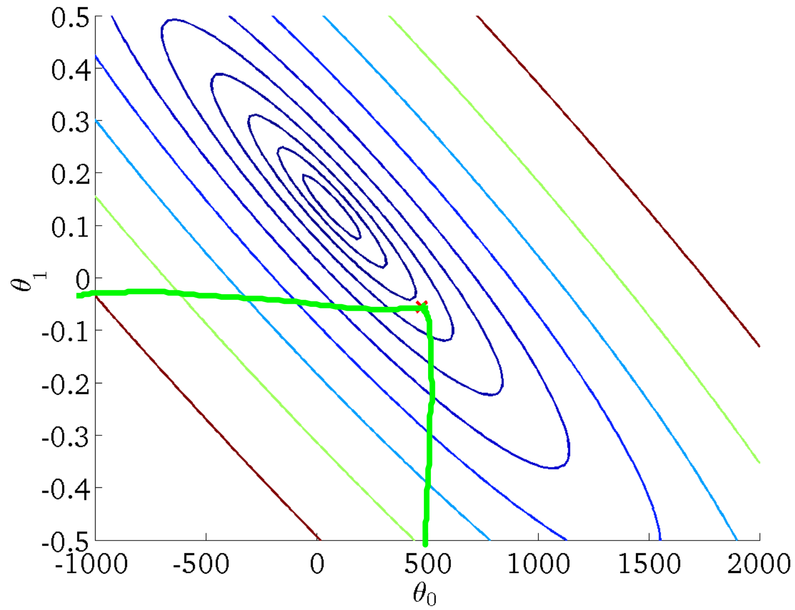
$$h_\theta(x)$$

(for fixed θ_0, θ_1, this is a function of x)



$$J(\theta_0, \theta_1)$$

(function of the parameters θ_0, θ_1)



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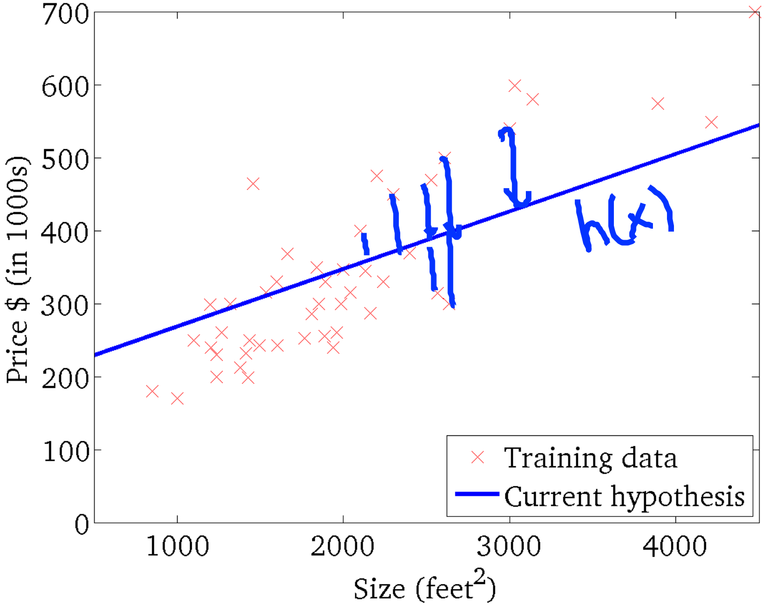
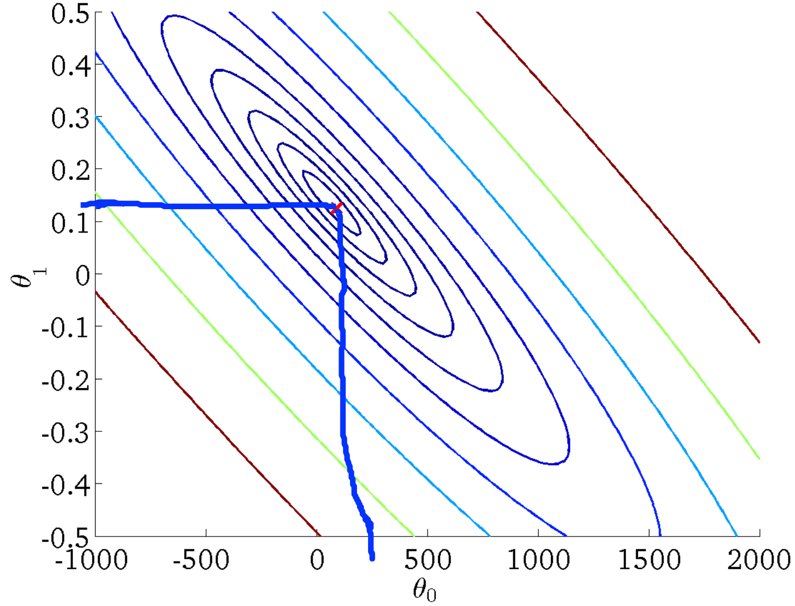
$$h_\theta(x)$$

(for fixed θ_0, θ_1, this is a function of x)



$$J(\theta_0, \theta_1)$$

(function of the parameters θ_0, θ_1)



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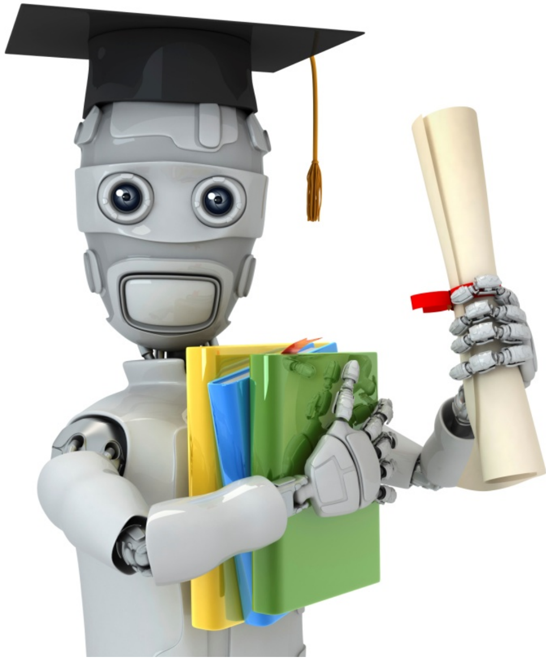


Machine Learning

Linear regression with one variable

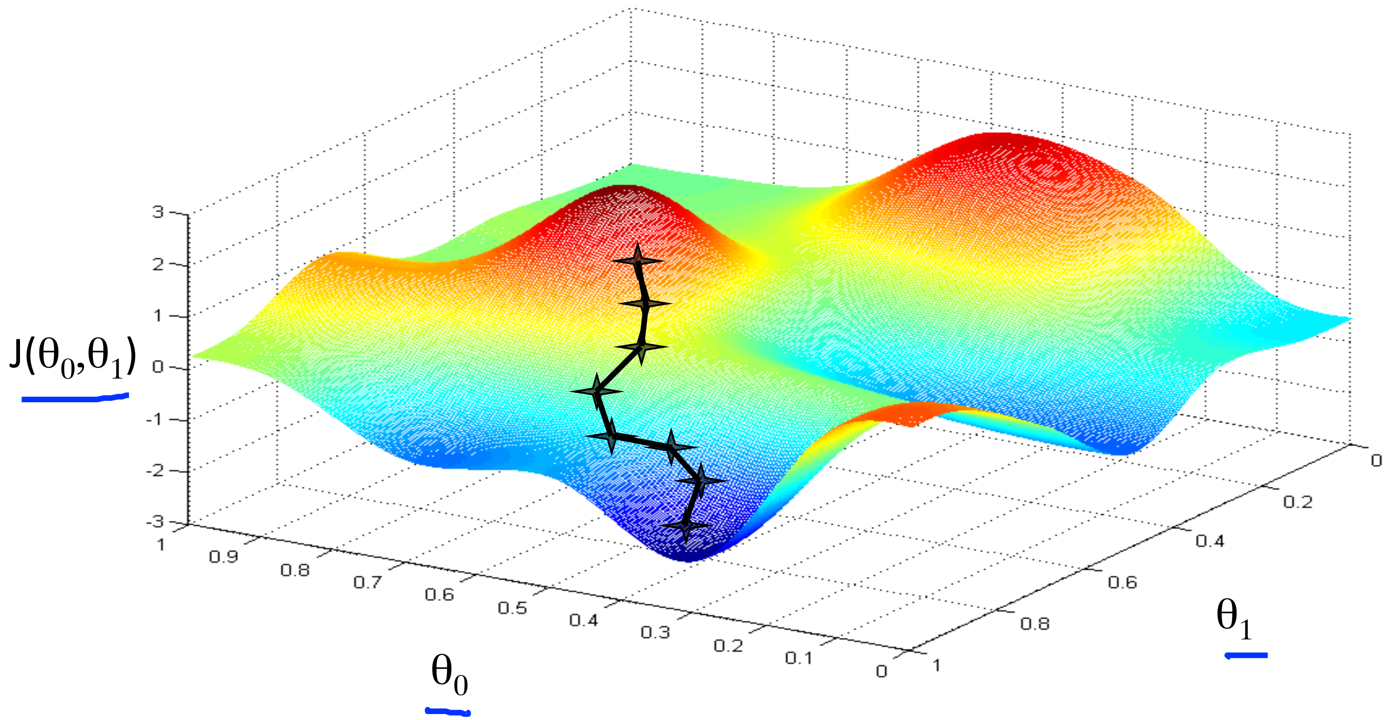
Gradient descent

Have some function $J(\theta_0, \theta_1)$ $J(\theta_0, \theta_1, \theta_2, \ldots, \theta_n)$

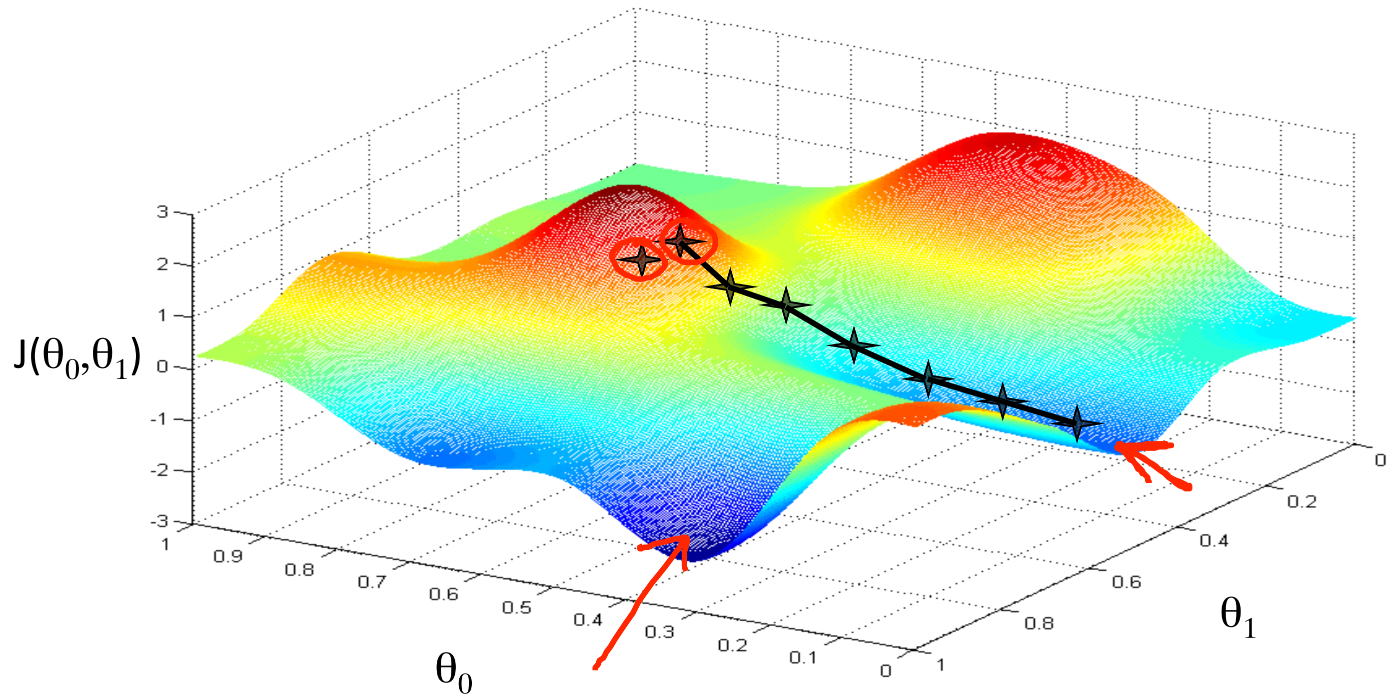
Want $\min\limits_{\theta_0, \theta_1} J(\theta_0, \theta_1)$ $\min\limits_{\theta_0, \ldots, \theta_n} J(\theta_0, \ldots, \theta_n)$

Outline:

- Start with some θ_0, θ_1 (say $\theta_0 = 0, \theta_1 = 0$)
- Keep changing θ_0, θ_1 to reduce $J(\theta_0, \theta_1)$ until we hopefully end up at a minimum



$J(\theta_0,\theta_1)$
3
2
1
0
-1
-2
-3
1
0.9
0.8
0.7
0.6
0.5
0.4
0.3
0.2
0.1
0
θ_0
0
0.2
0.4
0.6
0.8
1
θ_1



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Gradient descent algorithm

θ_0, θ_1

Assignment

$a := b$

$a := a+1$

Truth assertion

$a = b$

$a = a+1$ ✗

repeat until convergence {

$$\theta_j := \theta_j - \alpha \frac{\partial}{\partial \theta_j} J(\theta_0, \theta_1) \quad \text{(for } j = 0 \text{ and } j = 1\text{)}$$

}

learning rate

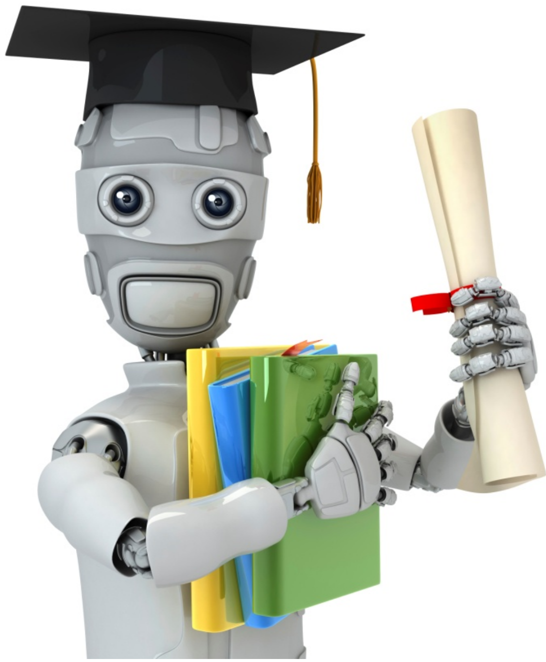
Simultaneously update θ_0 and θ_1

Correct: Simultaneous update

$$\text{temp0} := \theta_0 - \alpha \frac{\partial}{\partial \theta_0} J(\theta_0, \theta_1)$$
$$\text{temp1} := \theta_1 - \alpha \frac{\partial}{\partial \theta_1} J(\theta_0, \theta_1)$$
$$\theta_0 := \text{temp0}$$
$$\theta_1 := \text{temp1}$$

Incorrect:

$$\text{temp0} := \theta_0 - \alpha \frac{\partial}{\partial \theta_0} J(\theta_0, \theta_1)$$
$$\theta_0 := \text{temp0}$$
$$\text{temp1} := \theta_1 - \alpha \frac{\partial}{\partial \theta_1} J(\theta_0, \theta_1)$$
$$\theta_1 := \text{temp1}$$



Machine Learning

Linear regression with one variable

Gradient descent intuition

Gradient descent algorithm

repeat until convergence {

$$\theta_j := \theta_j - \alpha \boxed{\frac{\partial}{\partial \theta_j} J(\theta_0, \theta_1)} \quad \text{(simultaneously update } j = 0 \text{ and } j = 1)$$

}

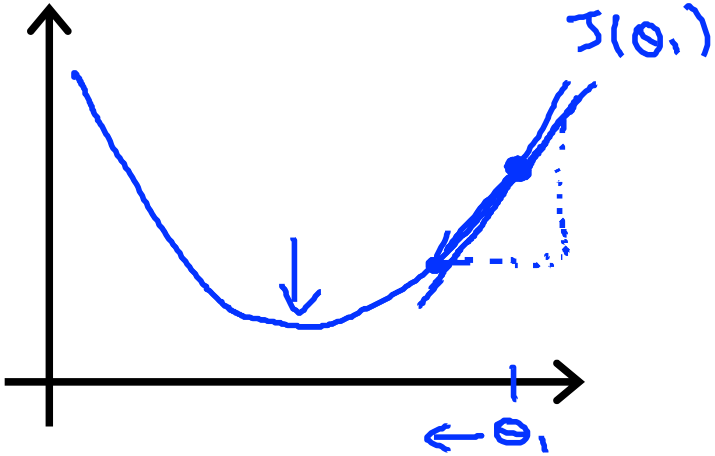
learning rate

derivative

$\min_{\theta_1} J(\theta_1)$

$\theta_1 \in \mathbb{R}$.

Andrew Ng

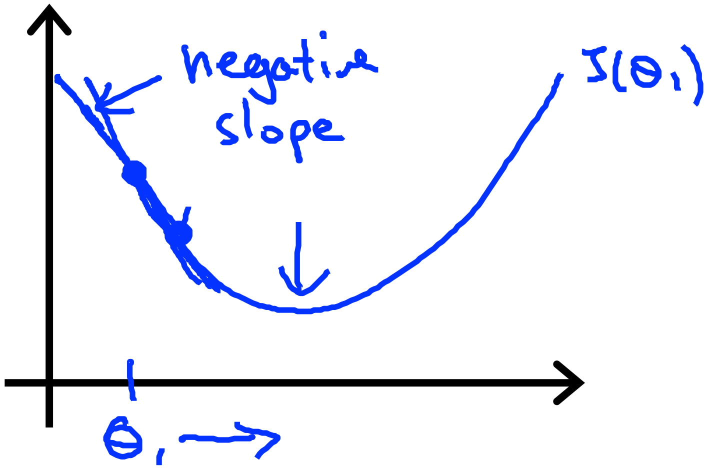


$(\theta_1 \in \mathbb{R})$

$$\frac{\partial}{\partial \theta_1}$$

$$\theta_1 := \theta_1 - \alpha \underbrace{\boxed{\frac{d}{d\theta_1} J(\theta_1)}}_{\geq 0}$$

$$\theta_1 := \theta_1 - \underline{\alpha} \cdot (\text{positive number})$$

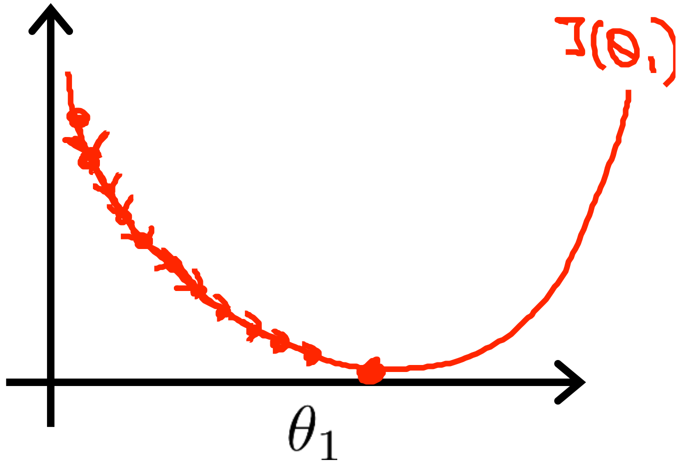


$$\underbrace{\frac{d}{d\theta_1} J(\theta_1)}_{\leq 0}$$

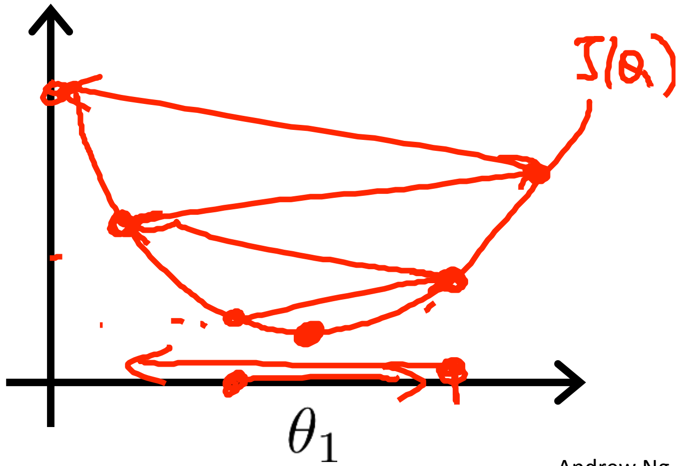
$$\theta_1 := \underline{\theta_1} - \alpha\,(\text{negative number})$$

$$\boxed{\theta_1 := \theta_1 - \alpha \frac{\partial}{\partial \theta_1} J(\theta_1)}$$

If α is too small, gradient descent can be slow.



If α is too large, gradient descent can overshoot the minimum. It may fail to converge, or even diverge.



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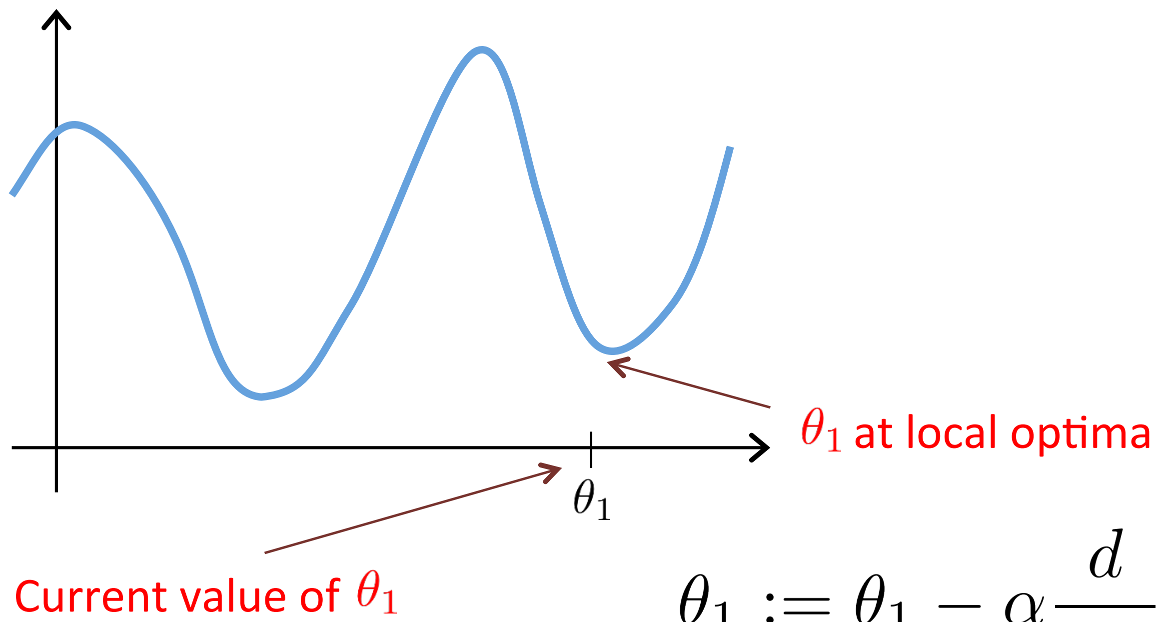
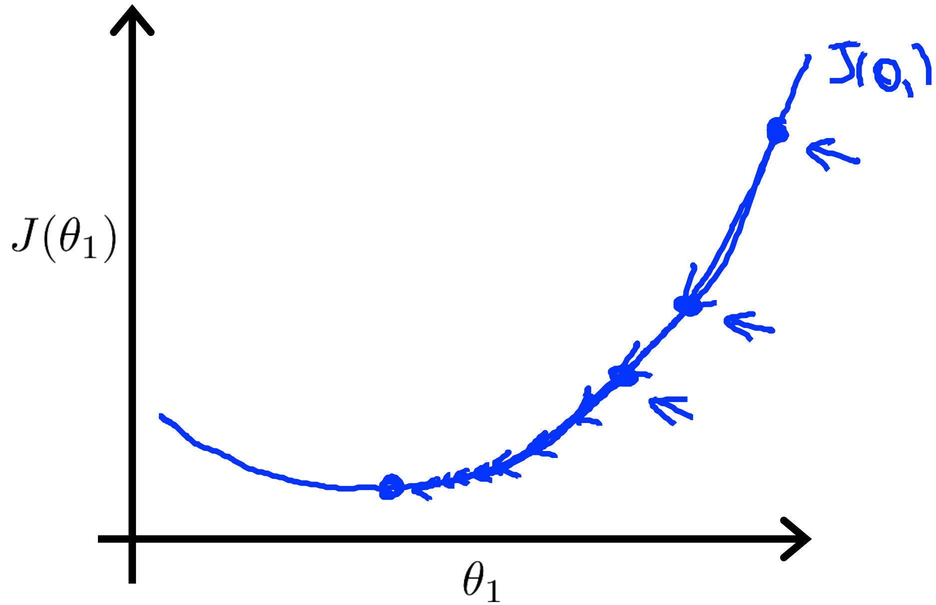


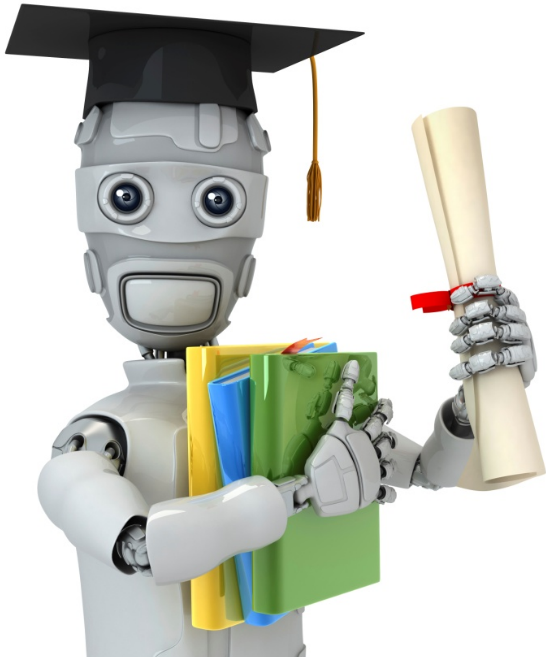
$$\theta_1 := \theta_1 - \alpha \frac{d}{d\theta_1} J(\theta_1)$$

Gradient descent can converge to a local minimum, even with the learning rate α fixed.

$$\theta_1 := \theta_1 - \alpha \boxed{\frac{d}{d\theta_1} J(\theta_1)}$$

As we approach a local minimum, gradient descent will automatically take smaller steps. So, no need to decrease α over time.





Machine Learning

Linear regression with one variable

Gradient descent for linear regression

Gradient descent algorithm

$$\text{repeat until convergence } \{$$
$$\theta_j := \theta_j - \alpha \frac{\partial}{\partial \theta_j} J(\theta_0, \theta_1)$$
$$(\text{for } j = 1 \text{ and } j = 0)$$
$$\}$$

Linear Regression Model

$$h_\theta(x) = \theta_0 + \theta_1 x$$

$$J(\theta_0, \theta_1) = \frac{1}{2m} \sum_{i=1}^{m} \left(h_\theta(x^{(i)}) - y^{(i)} \right)^2$$

$$\frac{\partial}{\partial \theta_j} J(\theta_0, \theta_1) = \frac{\partial}{\partial \theta_j} \frac{1}{2m} \sum_{i=1}^{m} \left(h_\theta(x^{(i)}) - y^{(i)} \right)^2$$

$$= \frac{\partial}{\partial \theta_j} \frac{1}{2m} \sum_{i=1}^{m} \left(\theta_0 + \theta_1 x^{(i)} - y^{(i)} \right)^2$$

$$j = 0 : \frac{\partial}{\partial \theta_0} J(\theta_0, \theta_1) = \frac{1}{m} \sum_{i=1}^{m} \left(h_\theta(x^{(i)}) - y^{(i)} \right)$$

$$j = 1 : \frac{\partial}{\partial \theta_1} J(\theta_0, \theta_1) = \frac{1}{m} \sum_{i=1}^{m} \left(h_\theta(x^{(i)}) - y^{(i)} \right) \cdot x^{(i)}$$

Gradient descent algorithm

$\frac{\partial}{\partial\theta_0} J(\theta_0, \theta_1)$

repeat until convergence {

$$\theta_0 := \theta_0 - \alpha \boxed{\frac{1}{m}\sum_{i=1}^{m}\left(h_\theta(x^{(i)}) - y^{(i)}\right)}$$

$$\theta_1 := \theta_1 - \alpha \boxed{\frac{1}{m}\sum_{i=1}^{m}\left(h_\theta(x^{(i)}) - y^{(i)}\right) \cdot x^{(i)}}$$

}

$\frac{\partial}{\partial\theta_1} J(\theta_0, \theta_1)$

update θ_0 and θ_1 simultaneously

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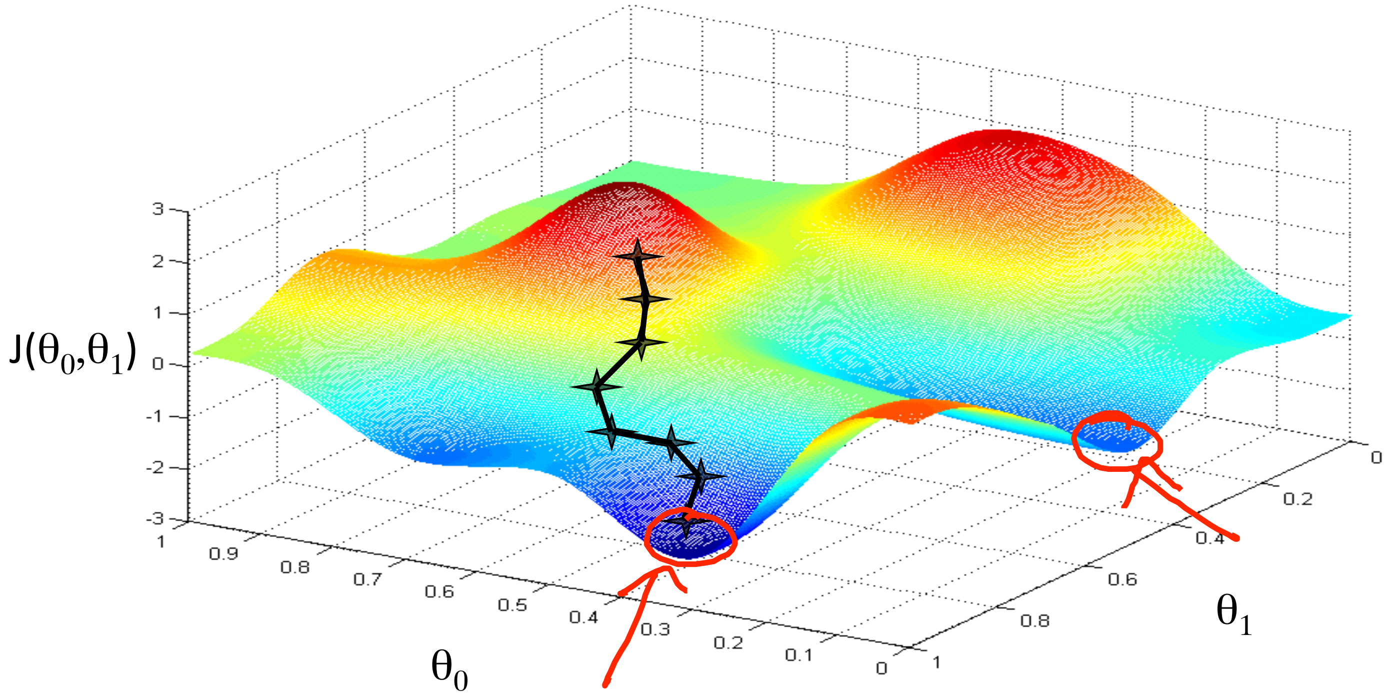

$J(\theta_0,\theta_1)$
3
2
1
0
-1
-2
-3
1
0.9
0.8
0.7
0.6
0.5
0.4
0.3
0.2
0.1
0
θ_0
0
0.2
0.4
0.6
0.8
1
θ_1

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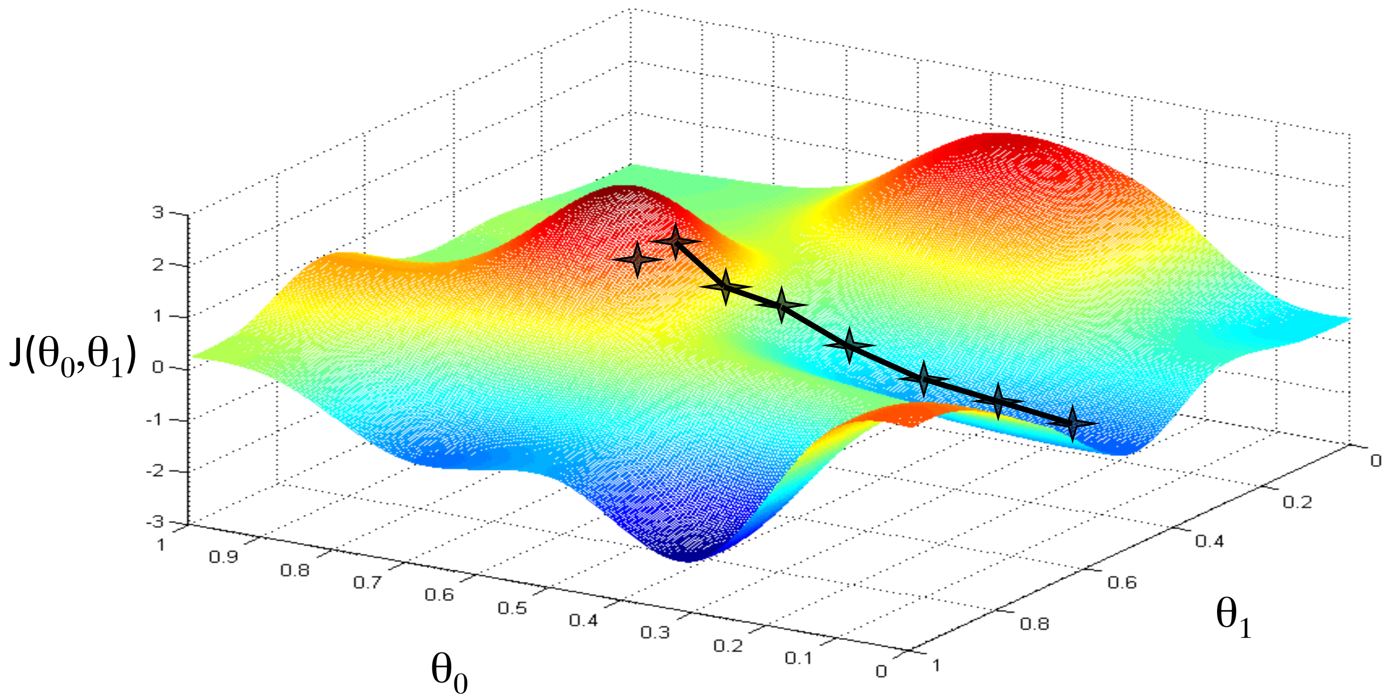

$J(\theta_0,\theta_1)$
3
2
1
0
-1
-2
-3
1
0.9
0.8
0.7
0.6
0.5
0.4
0.3
0.2
0.1
0
θ_0
0
0.2
0.4
0.6
0.8
1
θ_1

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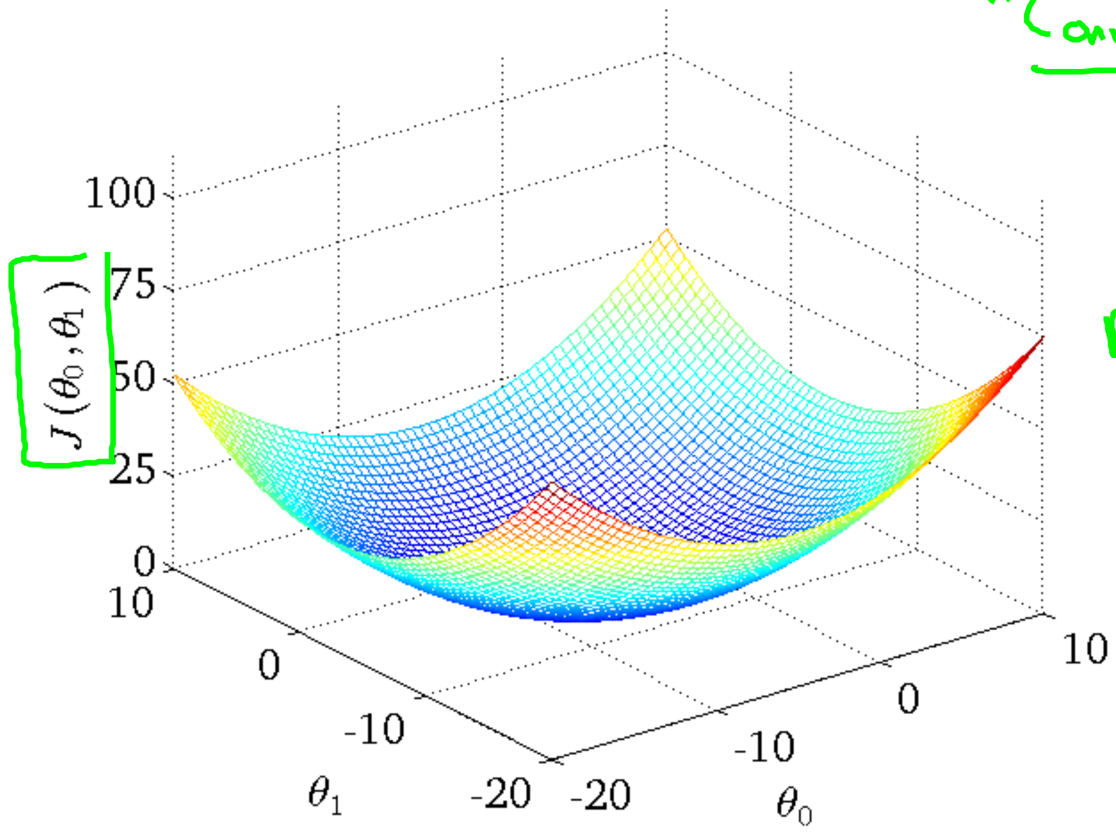
"Convex function"



Bowl-shaped

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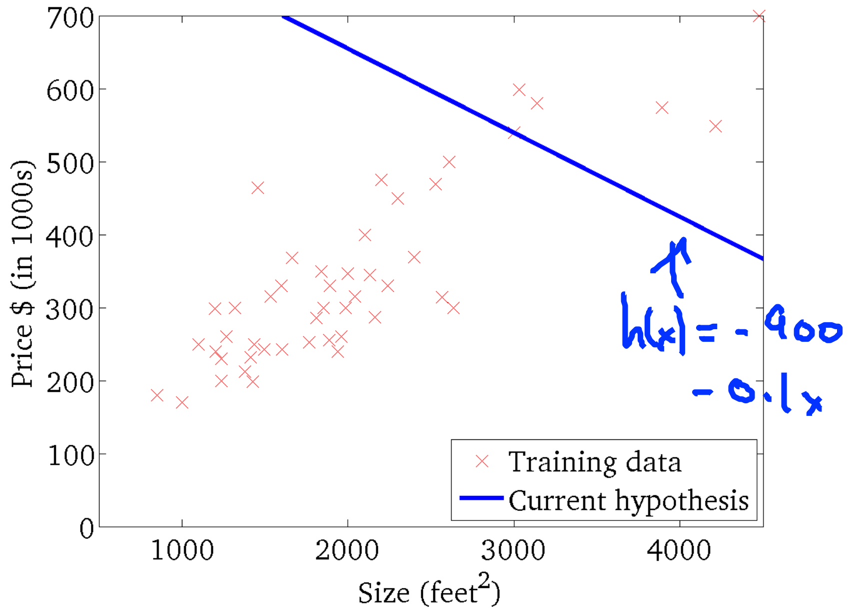
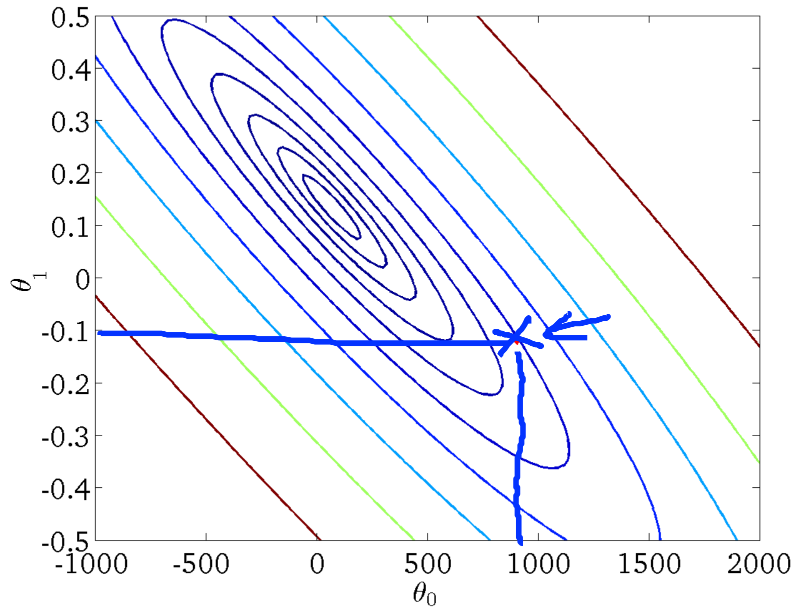
$h_\theta(x)$

(for fixed θ_0, θ_1, this is a function of x)



$J(\theta_0, \theta_1)$

(function of the parameters θ_0, θ_1)



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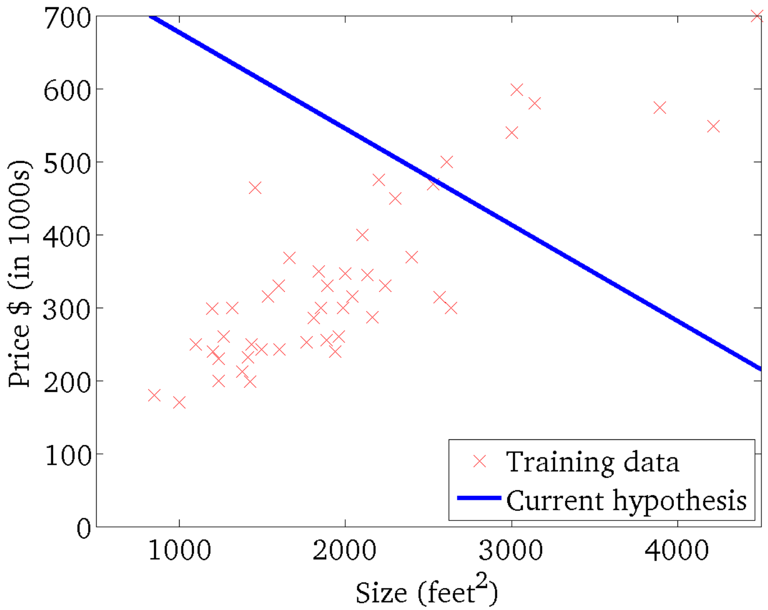
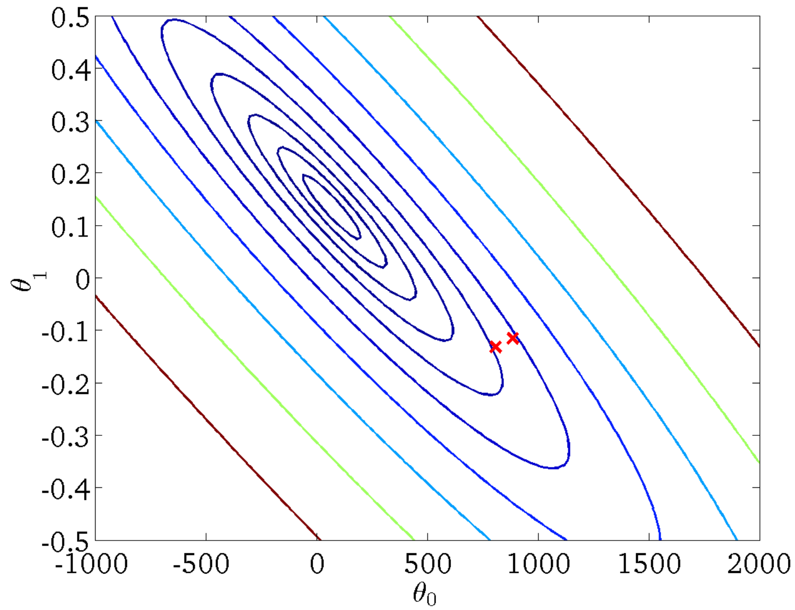
$h_\theta(x)$

(for fixed θ_0, θ_1, this is a function of x)



$J(\theta_0, \theta_1)$

(function of the parameters θ_0, θ_1)



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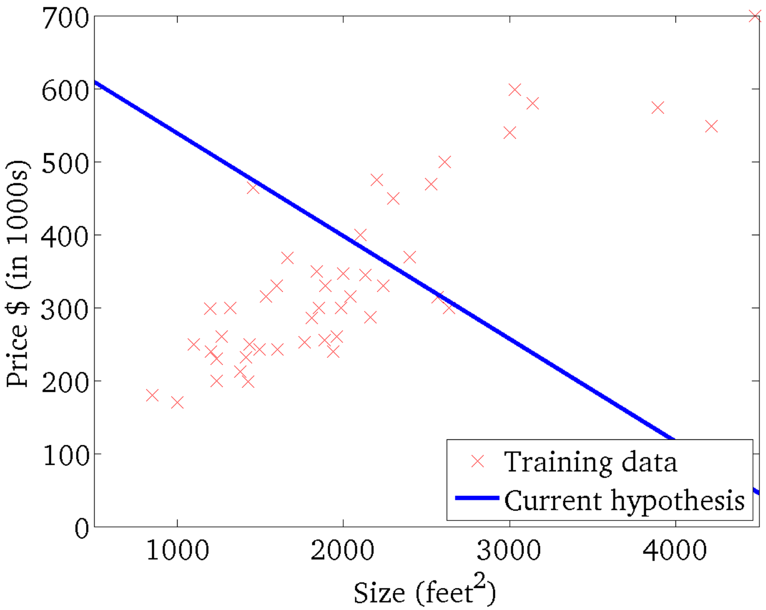
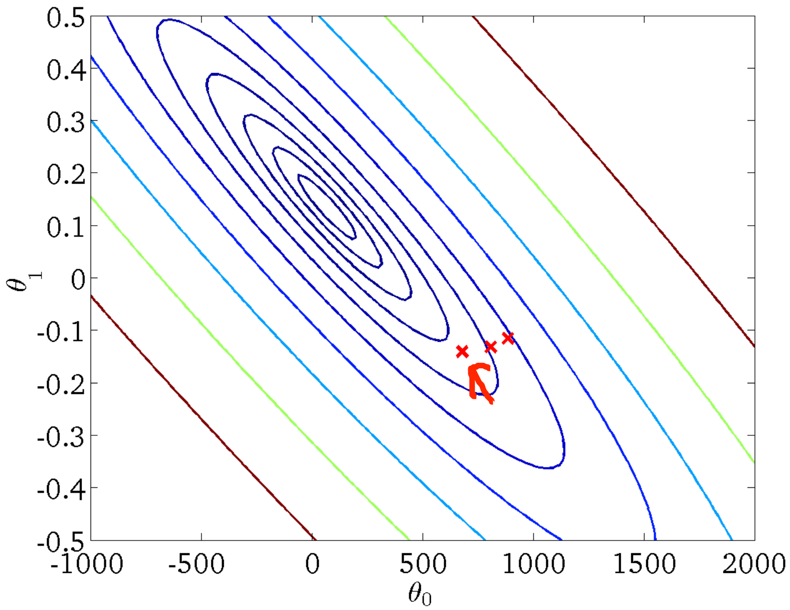
$$h_\theta(x)$$

(for fixed θ_0, θ_1, this is a function of x)



$$J(\theta_0, \theta_1)$$

(function of the parameters θ_0, θ_1)



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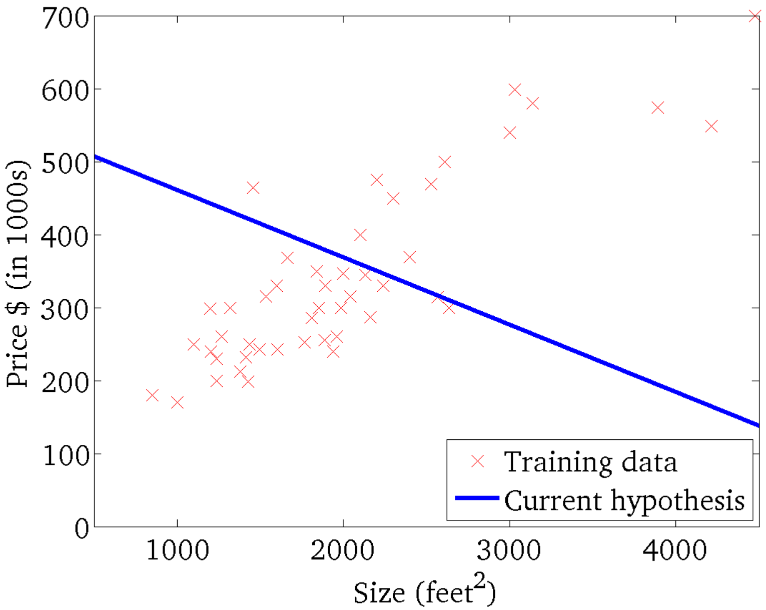
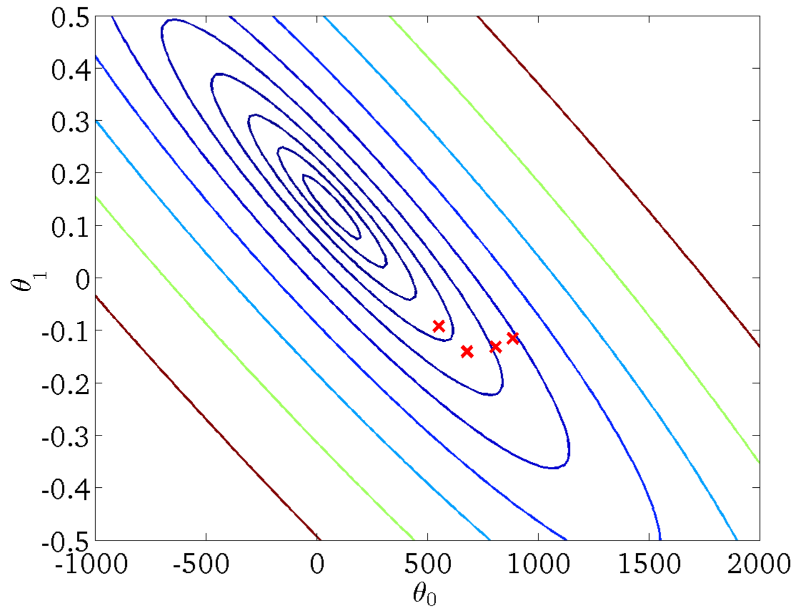
$$h_\theta(x)$$

(for fixed θ_0, θ_1, this is a function of x)



$$J(\theta_0, \theta_1)$$

(function of the parameters θ_0, θ_1)



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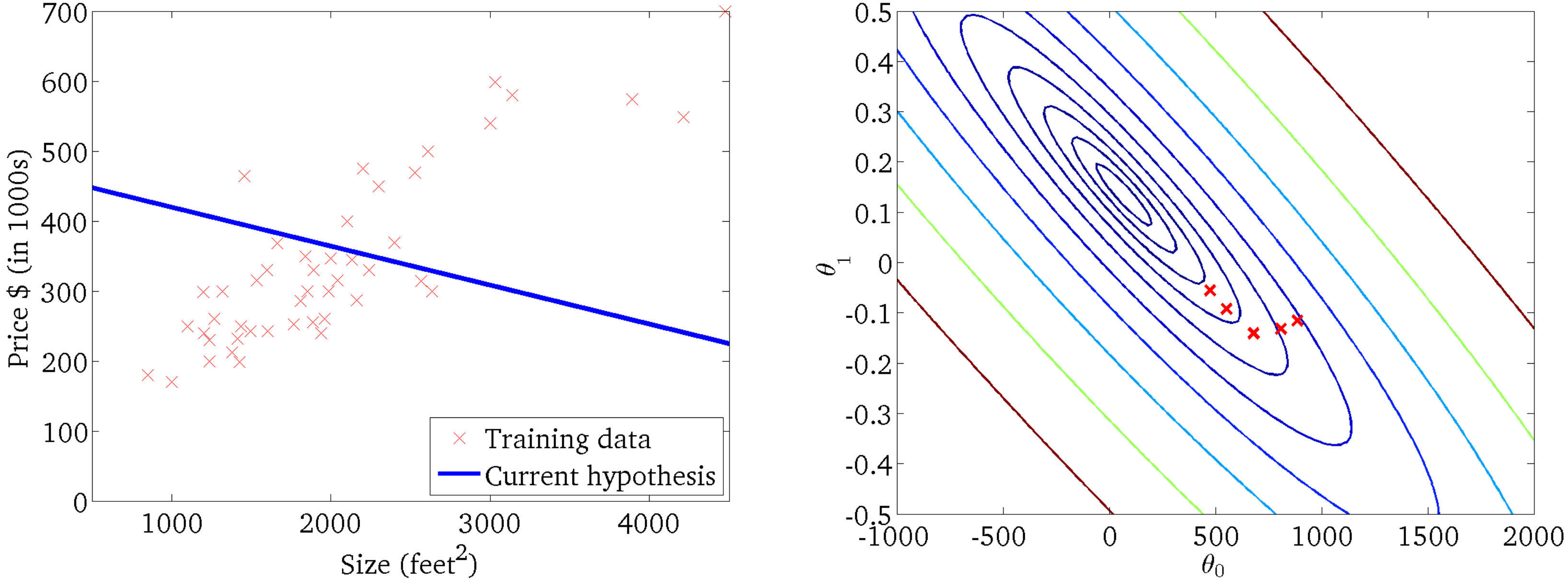
$$h_\theta(x)$$

(for fixed θ_0, θ_1, this is a function of x)

$$J(\theta_0, \theta_1)$$

(function of the parameters θ_0, θ_1)



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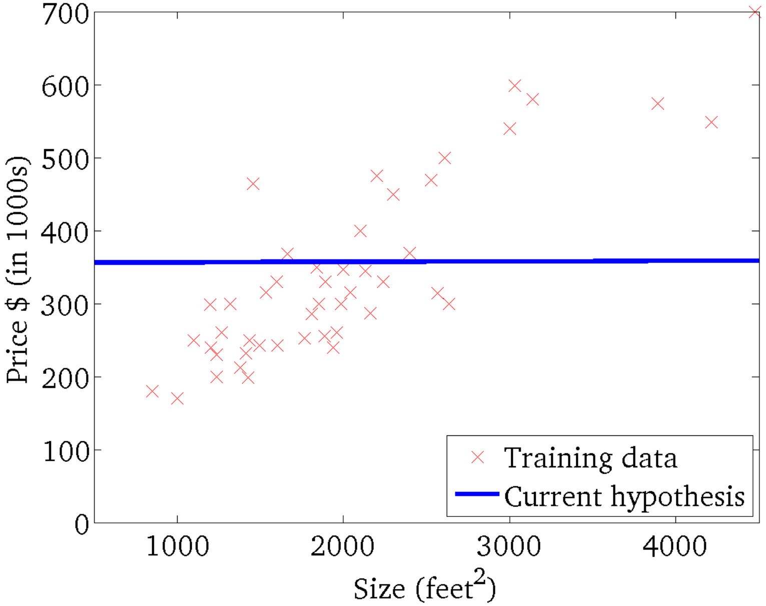
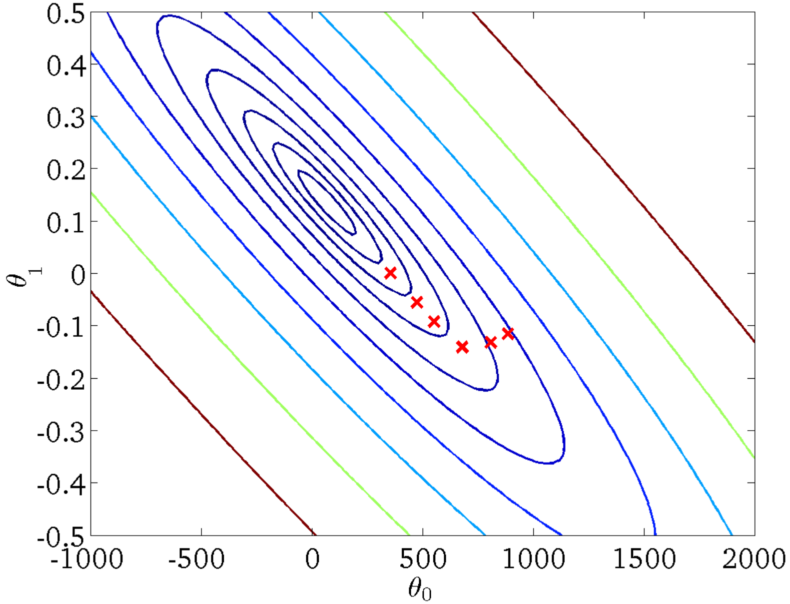
$$h_\theta(x)$$

(for fixed θ_0, θ_1, this is a function of x)



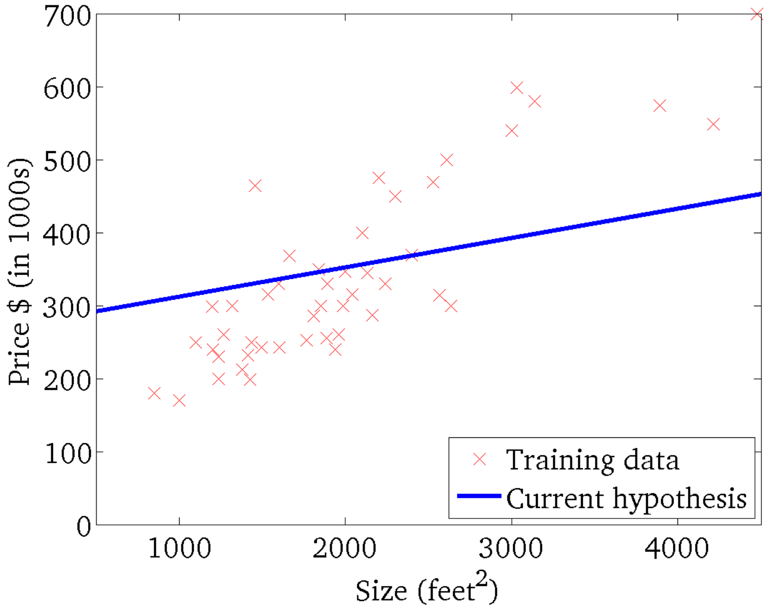
$$J(\theta_0, \theta_1)$$

(function of the parameters θ_0, θ_1)



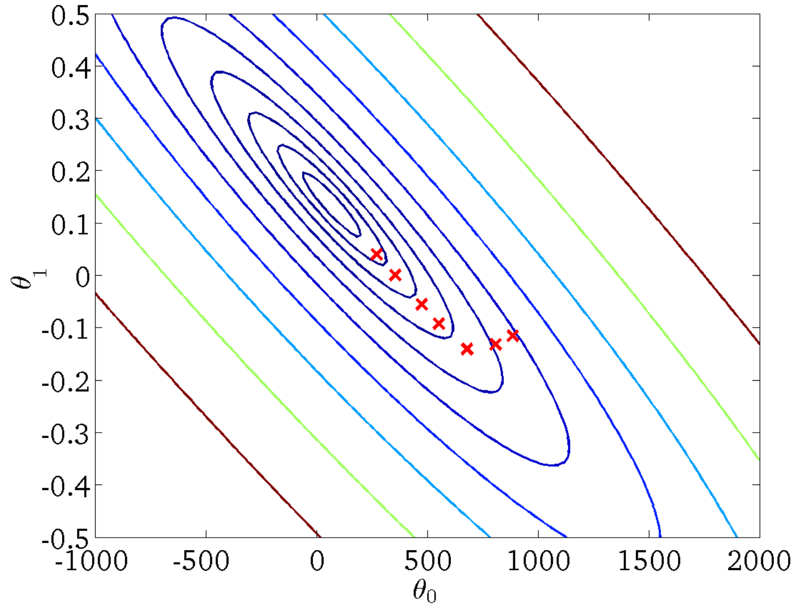
$$h_\theta(x)$$

(for fixed θ_0, θ_1, this is a function of x)



$$J(\theta_0, \theta_1)$$

(function of the parameters θ_0, θ_1)



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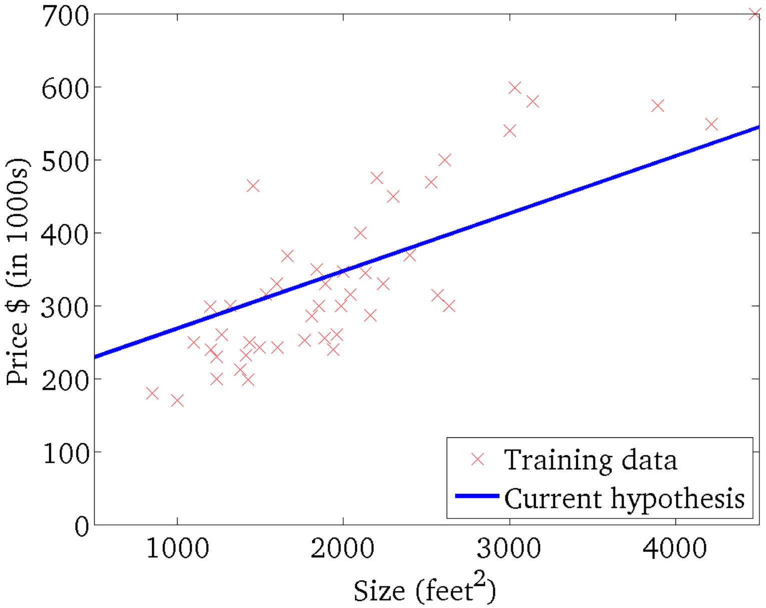
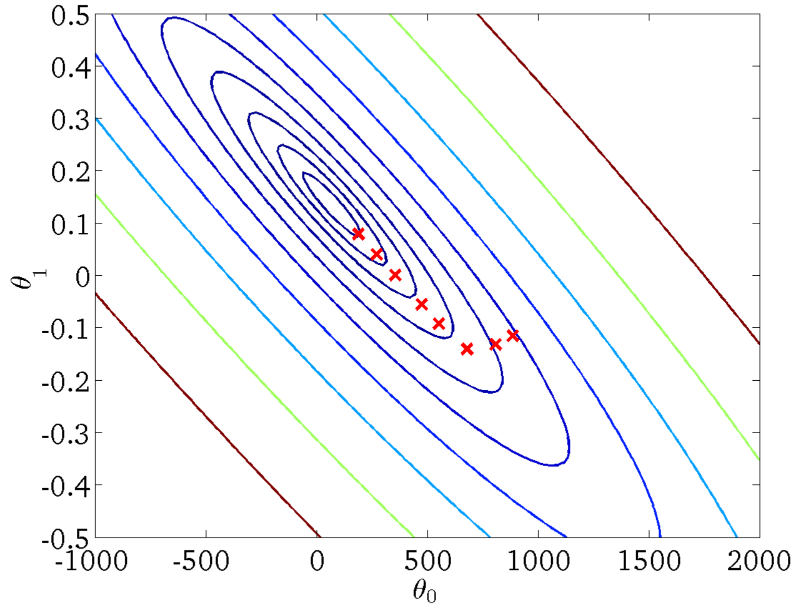
$$h_\theta(x)$$

(for fixed θ_0, θ_1, this is a function of x)



$$J(\theta_0, \theta_1)$$

(function of the parameters θ_0, θ_1)



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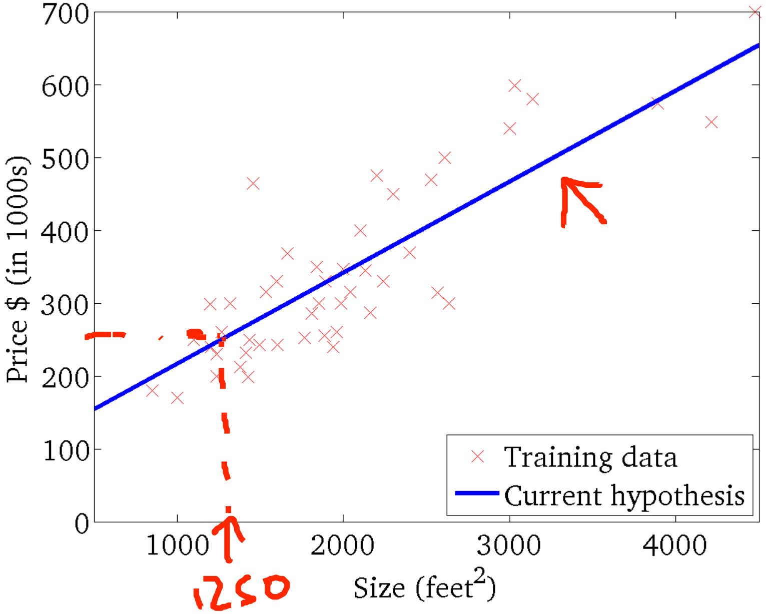
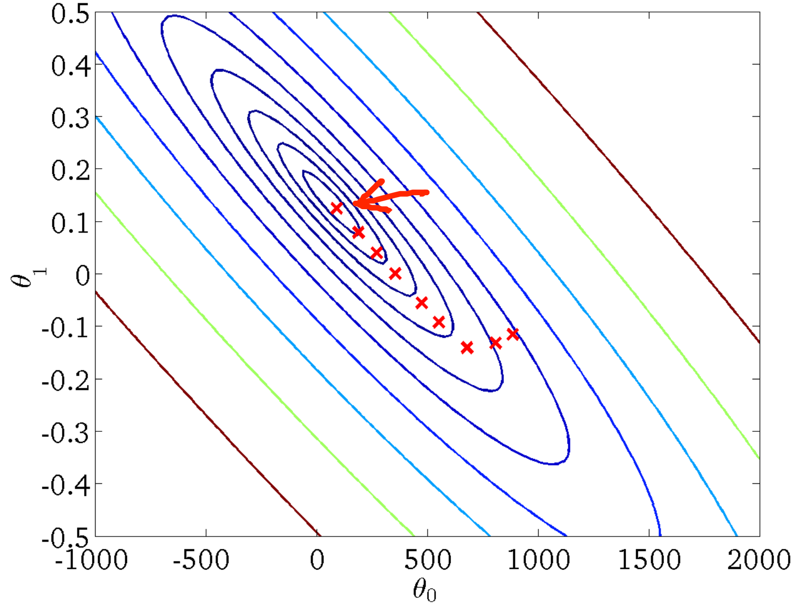
$$h_\theta(x)$$

(for fixed θ_0, θ_1, this is a function of x)



$$J(\theta_0, \theta_1)$$

(function of the parameters θ_0, θ_1)



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“Batch” Gradient Descent

“Batch”: Each step of gradient descent uses all the training examples.

$$\sum_{i=1}^{m} \left(h_\theta(x^{(i)}) - y^{(i)} \right)$$