

Multiple Linear Regression. In-class Exercise 2

EL-GY 6143 Intro Machine Learning. Prof. Sundeep Rangan

Question

Consider a linear model:

$$[\text{HR increase}] \approx \beta_0 + \beta_1[\text{mins exercise}] + \beta_2[\text{exercise intensity}].$$

We are given the following data: Only the first three rows and the final entry are shown.

Subject number	HR before	HR after	Mins on treadmill	Speed (min/km)	Days exercise / week
123	60	90	1	5.2	3
456	80	110	2	4.1	1
789	70	130	5	3.5	2
\vdots	\vdots	\vdots	\vdots	\vdots	\vdots
283	75	100	1	4.8	0

100 subjects

- Q1: What is the feature matrix A and target vector y . What are their dimensions?
 - Fill in only the values from the first three rows and the last row
- Q2: Suppose that after training, we find parameters $\beta = [0, 15, 3]$. If the initial HR is 70 bpm, what is the predicted HR after 2 minutes of exercise at 5 km/hr.

Solution

Q1 $y = \begin{pmatrix} 30 \\ 30 \\ 60 \\ \vdots \\ 25 \end{pmatrix}$ } 100 $A = \begin{pmatrix} 1 & 1 & 5.2 \\ 1 & 2 & 4.1 \\ 1 & 5 & 3.5 \\ \vdots & \vdots & \vdots \\ 1 & 1 & 4.8 \end{pmatrix}$
100 x 3

Q2 $\beta = (0, 15, 3)$
 $\hat{y} = \beta_0 + \beta_1 x_1 + \beta_2 x_2$
 $= 0 + (15)(2) + (3)(5) = 45$
HR after = 70 + 45 = 115 bpm