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Environment Setup Instructions

Multivariate Linear Regression

- Video: Multiple Features 8 min
- Reading: Multiple Features
- Video: Gradient Descent for Multiple Variables 5 min
- Reading: Gradient Descent For Multiple Variables 2 min
- Video: Gradient Descent in Practice I Feature Scaling 8 min
- Reading: Gradient Descent in Practice I Feature Scaling 3 min
- Video: Gradient Descent in Practice II Learning Rate 8 min
- Reading: Gradient Descent in Practice II Learning Rate 4 min
- Video: Features and Polynomial Regression 7 min
- Reading: Features and Polynomial Regression

Computing Parameters Analytically

Submitting Programming Assignments

Review

Octave/Matlab Tutorial

Review

Multiple Features

Note: [7:25 - θ^T is a 1 by (n+1) matrix and not an (n+1) by 1 matrix]

Linear regression with multiple variables is also known as "multivariate linear regression".

We now introduce notation for equations where we can have any number of input variables.

 $x_{j}^{(i)} = \text{value of feature } j \text{ in the } i^{th} \text{ training example}$

 $x^{(i)}$ = the input (features) of the i^{th} training example

m =the number of training examples

n =the number of features

The multivariable form of the hypothesis function accommodating these multiple features is as follows:

$$h_{ heta}(x)= heta_0+ heta_1x_1+ heta_2x_2+ heta_3x_3+\cdots+ heta_nx_n$$

In order to develop intuition about this function, we can think about θ_0 as the basic price of a house, θ_1 as the price per square meter, θ_2 as the price per floor, etc. x_1 will be the number of square meters in the house, x_2 the number of floors, etc.

Using the definition of matrix multiplication, our multivariable hypothesis function can be concisely represented as:

$$h_{ heta}(x) = \left[eta_0 \qquad heta_1 \qquad \dots \qquad heta_n \,
ight] egin{bmatrix} x_0 \ x_1 \ dots \ x_n \end{bmatrix} = heta^T x$$

This is a vectorization of our hypothesis function for one training example; see the lessons on vectorization to learn more.

Remark: Note that for convenience reasons in this course we assume $x_0^{(i)}=1$ for $(i\in 1,\ldots,m)$. This allows us to do matrix operations with theta and x. Hence making the two vectors ' θ ' and $x^{(i)}$ match each other element-wise (that is, have the same number of elements: n+1).]

Go to next item