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 3 min

Computing Parameters Analytically

Submitting Programming Assignments

Review

Octave/Matlab Tutorial

Review

Gradient Descent For Multiple Variables

Gradient Descent for Multiple Variables

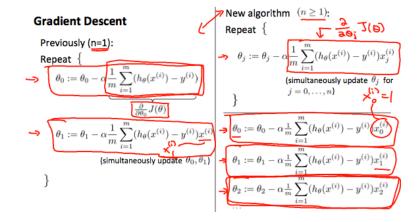
The gradient descent equation itself is generally the same form; we just have to repeat it for our 'n' features:

$$\begin{split} \text{repeat until convergence: } \{ \\ \theta_0 &:= \theta_0 - \alpha \, \frac{1}{m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)}) \cdot x_0^{(i)} \\ \theta_1 &:= \theta_1 - \alpha \, \frac{1}{m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)}) \cdot x_1^{(i)} \\ \theta_2 &:= \theta_2 - \alpha \, \frac{1}{m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)}) \cdot x_2^{(i)} \\ & \dots \\ \} \end{split}$$

In other words:

repeat until convergence:
$$\{$$
 $heta_j := heta_j - lpha rac{1}{m} \sum_{i=1}^m (h_{ heta}(x^{(i)}) - y^{(i)}) \cdot x_j^{(i)} \qquad ext{for j} := 0... ext{n}$ $\}$

The following image compares gradient descent with one variable to gradient descent with multiple variables:



✓ Complete

Go to next item





