

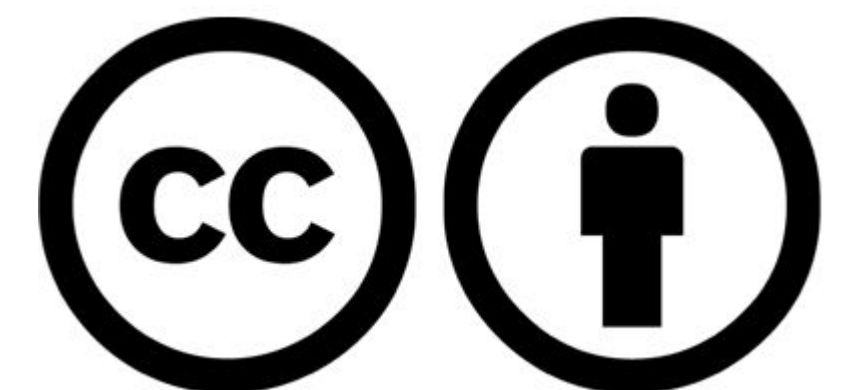
Lecture 4

Multivariable linear regression

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<http://hunkim.github.io/ml/>

Video (Korean): <https://youtu.be/kPxpJY6fRkY>



Recap

- Hypothesis
- Cost function
- Gradient descent algorithm

Recap

- Hypothesis

$$H(x) = Wx + b$$

- Cost function

$$cost(W, b) = \frac{1}{m} \sum_{i=1}^m (H(x^{(i)}) - y^{(i)})^2$$

- Gradient descent algorithm

Predicting exam score: regression using one input (x)

one-variable
one-feature

x (hours)	y (score)
10	90
9	80
3	50
2	60
11	40

Predicting exam score: regression using three inputs (x_1 , x_2 , x_3)

multi-variable/feature

x_1 (quiz 1)	x_2 (quiz 2)	x_3 (midterm 1)	Y (final)
73	80	75	152
93	88	93	185
89	91	90	180
96	98	100	196
73	66	70	142

Test Scores for General Psychology

Hypothesis

$$H(x) = Wx + b$$

Hypothesis

$$H(x) = Wx + b$$

$$H(x_1, x_2, x_3) = w_1x_1 + w_2x_2 + w_3x_3 + b$$

Cost function

$$H(x_1, x_2, x_3) = w_1x_1 + w_2x_2 + w_3x_3 + b$$

$$cost(W, b) = \frac{1}{m} \sum_{I=1}^m (H(x_1^{(i)}, x_2^{(i)}, x_3^{(i)}) - y^{(i)})^2$$

Multi-variable

$$H(x_1, x_2, x_3) = w_1x_1 + w_2x_2 + w_3x_3 + b$$

$$H(x_1, x_2, x_3, \dots, x_n) = w_1x_1 + w_2x_2 + w_3x_3 + \dots + w_nx_n + b$$

Matrix

$$w_1x_1 + w_2x_2 + w_3x_3 + \dots + w_nx_n$$

Matrix multiplication

"Dot Product"

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} \times \begin{bmatrix} 7 & 8 \\ 9 & 10 \\ 11 & 12 \end{bmatrix} = \begin{bmatrix} 58 & \\ & \end{bmatrix}$$

Hypothesis using matrix

$$w_1x_1 + w_2x_2 + w_3x_3 + \dots + w_nx_n$$

$$(x_1 \quad x_2 \quad x_3) \cdot \begin{pmatrix} w_1 \\ w_2 \\ w_3 \end{pmatrix} = (x_1w_1 + x_2w_2 + x_3w_3)$$

$$H(X) = XW$$

Hypothesis using matrix

$$H(x_1, x_2, x_3) = x_1w_1 + x_2w_2 + x_3w_3$$

x_1	x_2	x_3	Y
73	80	75	152
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Test Scores for General Psychology

Hypothesis using matrix

$$H(x_1, x_2, x_3) = x_1w_1 + x_2w_2 + x_3w_3$$

x_1	x_2	x_3	Y
73	80	75	152
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Test Scores for General Psychology

$$(x_1 \quad x_2 \quad x_3) \cdot \begin{pmatrix} w_1 \\ w_2 \\ w_3 \end{pmatrix} = (x_1w_1 + x_2w_2 + x_3w_3)$$

$$H(X) = XW$$

Many x instances

\mathbf{x}_1	\mathbf{x}_2	\mathbf{x}_3	\mathbf{Y}
73	80	75	152
93	88	93	185
89	91	90	180
96	98	100	196
73	66	70	142

Test Scores for General Psychology

$$(x_1 \quad x_2 \quad x_3) \cdot \begin{pmatrix} w_1 \\ w_2 \\ w_3 \end{pmatrix} = (x_1 w_1 + x_2 w_2 + x_3 w_3)$$

x_1	x_2	x_3	Y
73	80	75	152
93	88	93	185
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96	98	100	196
73	66	70	142

Hypothesis using matrix

$$w_1x_1 + w_2x_2 + w_3x_3 + \dots + w_nx_n$$

$$\begin{pmatrix} x_{11} & x_{12} & x_{13} \\ x_{21} & x_{22} & x_{23} \\ x_{31} & x_{32} & x_{33} \\ x_{41} & x_{42} & x_{43} \\ x_{51} & x_{52} & x_{53} \end{pmatrix} \cdot \begin{pmatrix} w_1 \\ w_2 \\ w_3 \end{pmatrix} = \begin{pmatrix} x_{11}w_1 + x_{12}w_2 + x_{13}w_3 \\ x_{21}w_1 + x_{22}w_2 + x_{23}w_3 \\ x_{31}w_1 + x_{32}w_2 + x_{33}w_3 \\ x_{41}w_1 + x_{42}w_2 + x_{43}w_3 \\ x_{51}w_1 + x_{52}w_2 + x_{53}w_3 \end{pmatrix}$$

$$H(X) = XW$$

Hypothesis using matrix

$$\begin{pmatrix} x_{11} & x_{12} & x_{13} \\ x_{21} & x_{22} & x_{23} \\ x_{31} & x_{32} & x_{33} \\ x_{41} & x_{42} & x_{43} \\ x_{51} & x_{52} & x_{53} \end{pmatrix} \cdot \begin{pmatrix} w_1 \\ w_2 \\ w_3 \end{pmatrix} = \begin{pmatrix} x_{11}w_1 + x_{12}w_2 + x_{13}w_3 \\ x_{21}w_1 + x_{22}w_2 + x_{23}w_3 \\ x_{31}w_1 + x_{32}w_2 + x_{33}w_3 \\ x_{41}w_1 + x_{42}w_2 + x_{43}w_3 \\ x_{51}w_1 + x_{52}w_2 + x_{53}w_3 \end{pmatrix}$$

[5, 3]

[3, 1]

[5, 1]

$$H(X) = XW$$

Hypothesis using matrix

$$\begin{array}{ccc} \left(\begin{array}{|c|} \hline \mathbf{X} \\ \hline \end{array} \right) & \times & \left(\begin{array}{|c|} \hline \mathbf{W} \\ \hline \end{array} \right) = \left(\begin{array}{|c|} \hline \mathbf{H(X)} \\ \hline \end{array} \right) \\ [5, 3] & [?, ?] & [5, 1] \end{array}$$

$$H(X) = XW$$

Hypothesis using matrix

$$\begin{pmatrix} x_{11} & x_{12} & x_{13} \\ x_{21} & x_{22} & x_{23} \\ x_{31} & x_{32} & x_{33} \\ x_{41} & x_{42} & x_{43} \\ x_{51} & x_{52} & x_{53} \end{pmatrix} \cdot \begin{pmatrix} w_1 \\ w_2 \\ w_3 \end{pmatrix} = \begin{pmatrix} x_{11}w_1 + x_{12}w_2 + x_{13}w_3 \\ x_{21}w_1 + x_{22}w_2 + x_{23}w_3 \\ x_{31}w_1 + x_{32}w_2 + x_{33}w_3 \\ x_{41}w_1 + x_{42}w_2 + x_{43}w_3 \\ x_{51}w_1 + x_{52}w_2 + x_{53}w_3 \end{pmatrix}$$

$[n, 3] \qquad [3, 1] \qquad [n, 1]$

$$H(X) = XW$$

Hypothesis using matrix (n output)

$$\begin{pmatrix} x_{11} & x_{12} & x_{13} \\ x_{21} & x_{22} & x_{23} \\ x_{31} & x_{32} & x_{33} \\ x_{41} & x_{42} & x_{43} \\ x_{51} & x_{52} & x_{53} \end{pmatrix} \cdot \begin{matrix} ? \\ ? \\ ? \\ ? \\ ? \end{matrix} = \begin{pmatrix} x_{11}w_{11} + x_{12}w_{21} + x_{13}w_{31} & x_{11}w_{12} + x_{12}w_{22} + x_{13}w_{32} \\ x_{21}w_{11} + x_{22}w_{21} + x_{23}w_{31} & x_{21}w_{12} + x_{22}w_{22} + x_{23}w_{32} \\ x_{31}w_{11} + x_{32}w_{21} + x_{33}w_{31} & x_{31}w_{12} + x_{32}w_{22} + x_{33}w_{32} \\ x_{41}w_{11} + x_{42}w_{21} + x_{43}w_{31} & x_{41}w_{12} + x_{42}w_{22} + x_{43}w_{32} \\ x_{51}w_{11} + x_{52}w_{21} + x_{53}w_{31} & x_{51}w_{12} + x_{52}w_{22} + x_{53}w_{32} \end{pmatrix}$$

$[n, 3] \quad [?, ?] \quad [n, 2]$

$$H(X) = XW$$

Hypothesis using matrix (n output)

$$\begin{pmatrix} x_{11} & x_{12} & x_{13} \\ x_{21} & x_{22} & x_{23} \\ x_{31} & x_{32} & x_{33} \\ x_{41} & x_{42} & x_{43} \\ x_{51} & x_{52} & x_{53} \end{pmatrix} \cdot \begin{pmatrix} w_{11} & w_{12} \\ w_{21} & w_{22} \\ w_{31} & w_{32} \end{pmatrix} = \begin{pmatrix} x_{11}w_{11} + x_{12}w_{21} + x_{13}w_{31} & x_{11}w_{12} + x_{12}w_{22} + x_{13}w_{32} \\ x_{21}w_{11} + x_{22}w_{21} + x_{23}w_{31} & x_{21}w_{12} + x_{22}w_{22} + x_{23}w_{32} \\ x_{31}w_{11} + x_{32}w_{21} + x_{33}w_{31} & x_{31}w_{12} + x_{32}w_{22} + x_{33}w_{32} \\ x_{41}w_{11} + x_{42}w_{21} + x_{43}w_{31} & x_{41}w_{12} + x_{42}w_{22} + x_{43}w_{32} \\ x_{51}w_{11} + x_{52}w_{21} + x_{53}w_{31} & x_{51}w_{12} + x_{52}w_{22} + x_{53}w_{32} \end{pmatrix}$$

[n, 3]

[3, 2]

[n, 2]

$$H(X) = XW$$

WX vs XW

- Lecture (theory):

$$H(x) = Wx + b$$

- Implementation (TensorFlow)

$$H(X) = XW$$

Next **Logistic Regression** **(Classification)**

