

Q₁ eye(5)

Q₂ xlabel...
ylabel

Q₃. $\theta_1 = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$ $\theta_2 = \begin{bmatrix} -1 \\ 2 \end{bmatrix}$
Gradient Descent

The size of theta is 2×1

$$h_{\theta}(x) = \sum_{j=0}^n \theta_j x_j$$

$$\theta = \begin{bmatrix} \theta_0 \\ \theta_1 \end{bmatrix} \quad x = \begin{bmatrix} 1 \\ \vdots \\ x_n \end{bmatrix}$$

2×1 $(n+1) \times 1$

To calculate θ_j , we know

$$\theta_j = \theta_j - \alpha \frac{1}{m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)}) x_j^{(i)}$$

In order to apply vectorization, as θ_j is a 2×1 matrix, $\alpha \frac{1}{m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)}) x_j^{(i)}$ has to be a 2×1 matrix as well.

In other words $\sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)}) x_j^{(i)}$, has to be a 2×1 matrix.

As $x_j^{(i)}$ is a $(n+1) \times 2$ matrix, $(x_j^{(i)})^T$ will be $2 \times (n+1)$

Therefore, we need to make sure $h_{\theta}(x^{(i)} - y^{(i)})$ to be a $(n+1) \times 1$ matrix.

$y^{(i)}$; $(n+1) \times 1$

$$\Rightarrow h_{\theta} x^{(i)} = \underbrace{X \cdot \theta}_{\substack{(n+1) \times 2 \quad 2 \times 1 \\ (n+1) \times 1}}$$

Thus, put together:

$$X' * (X * \theta - y)$$

$$\Rightarrow \theta_j = \theta_j - \alpha \cdot \frac{1}{m} \cdot X' * (X * \theta - y)$$

Q4 (Cost function)

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

Our goal is to get a 1×1 matrix:

$$y^{(i)}: (n+1) \times 1$$

$$\theta: 2 \times 1$$

$$X: (n+1) \times 2$$

$$(X\theta)^T$$

$$1 \times (n+1) * (n+1) \times 1$$

$$J(\theta) = \frac{1}{2m} * (X * \theta)' * (X * \theta)$$

Optional:

- Feature Normalization:

$$\mu = \text{mean}(X);$$

As it's scaling based on standard deviation.

$$\therefore \sigma = \text{std}(X)$$

$$X_{\text{Norm}} = \frac{(X - \mu)}{\sigma} \quad ((X - \mu) \cdot 1 / \sigma)$$

- Gradient Descent: & Cost func:

Check previous.

- learning rate.

$$\alpha = 0.01$$

- Normal eq.

$$\theta = (X^T X)^{-1} X^T y$$

$$\theta = \text{pinv}(X' * X) * X' * y$$