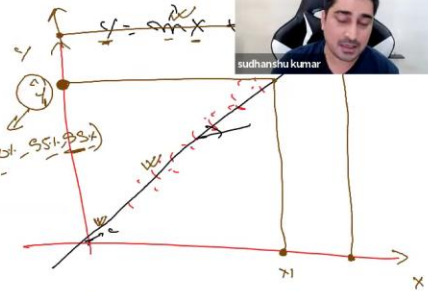


- ①  $y \neq x$  ✓
- ② mean of residual should zero.
- ③ Error term are not supposed to be correlated.
- ④  $x$  & residual must be uncorrelated.
- ⑤ Error term must have constant variance.
- ⑥ no multicollinearity
- ⑦ Error term are supposed to be normally distributed.



GMT20210821 093221 Recording 1920x1018FS

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$$\sum_{i=1}^n e_i^2 = \sum_{i=1}^n (y_i - (mx + c))^2 \quad (a-b)^2 = (a^2 + b^2 - 2ab)$$

$$= y^2 + (mx + c)^2 - 2y(mx + c)$$

$$= (y^2 + mx^2 + c^2 + 2mxc - 2ymx - 2yc)$$

$\frac{dR}{dm} = 0$

$\frac{dR}{dc} = 0$

$$\frac{dR}{dm} = 0 + 2mx^2 + 0 + 2xc - 2yx - 0$$

$$= 2mx^2 + 2xc - 2yx$$

$$\frac{dR}{dm} = 2x(mx + c - y) = 0$$

$e = y - \hat{y}$

$$\sum_{i=1}^n e_i^2 = \sum_{i=1}^n (y_i - (mx + c))^2$$

$$\frac{dR}{dc} = \sum_{i=1}^m 2(b + mx_i - y_i) = 0 \quad \text{--- (1)}$$

$$\frac{dR}{dm} = \sum_{i=1}^m 2x_i(m + c - y_i) = 0 \quad \text{--- (2)}$$

on  $A \times C$

$$\sum_{i=1}^m 2b + \sum_{i=1}^m 2mx_i - \sum_{i=1}^m 2x_i y_i = 0 \quad \text{--- (3)}$$

$$\sum_{i=1}^m 2x_i mc + \sum_{i=1}^m 2x_i c - \sum_{i=1}^m 2x_i y_i = 0 \quad \text{--- (4)}$$

$$m_{new} = m_{old} - \eta \left( \frac{1}{m} \left( \sum_{i=1}^m (y_i - \hat{y}_i) \right) \right) \quad \text{--- (5)}$$

$$c_{new} = c_{old} - \eta \frac{1}{m} \sum_{i=1}^m (y_i - \hat{y}_i)$$

$(10 - 0.0004)$   
 $\text{am}_{\text{new}} = \text{am}_{\text{old}} - \eta (\frac{\partial L}{\partial \text{am}})$   
 $\text{C}_{\text{new}} = \text{C}_{\text{old}} - \eta (\frac{\partial L}{\partial \text{C}})$   
 (learning rate)

$(\text{am}_{\text{new}}) = (21 - 0.001 \times 5)$

$r = 1 - \frac{1}{2}$   
 $r^2 = (1 - \frac{1}{2})^2$   
 $r^2 = 1^2 - 2 \times 1 \times \frac{1}{2} + (\frac{1}{2})^2$   
 $\frac{dr}{dm} = \frac{1}{2}$

①  $y \neq x$  ✓

② mean of residual should zero.

③ Error term are not supposed to be correlated.

(exogeneity) ④  $x$  & residual must be uncorrelated.

⑤ Error term must show constant variance (homoscedasticity)

⑥ no multicollinearity

⑦ Error term are supposed to be normally distributed.

$\sum RSS_1 = 100$  ✓  
 $\sum RSS_2 = 90$  ✓  
 $90\%$

$R^2 = 1 - \frac{RSS}{TSS}$

$\sum_{i=1}^n (y_i - \hat{y}_i)^2 = RSS$  ✓  
 $\sum_{i=1}^n (y_i - \bar{y})^2 = TSS$  ✓  
 residual sum  
 Total sum