Introduction to Machine Learning

- Harshith Mohan Kumar

Week 1 - Setup & Linear Regression



Outline

- Setting up Python
- Pip
- Simple Linear Regression
- Making Predictions
- Cost Function
- Gradient Descent

Setting up Python

For mac and windows:

Python Tutorial for Beginners 1: Install and Setup



Pip

pip is the package installer for Python.





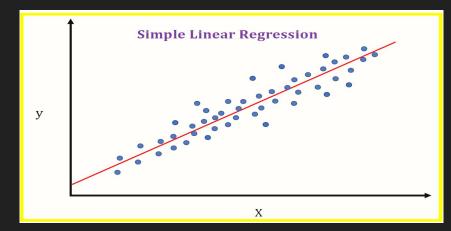






Simple Regression

- Uses traditional slope-intercept form, where m and b are the variables.
- We will try to "learn" to produce the most accurate predictions.
- X represents our input data and y represents our prediction



Simple Regression

Given a dataset:

Company	Radio (\$)	Sales
Amazon	37.8	22.1
Google	39.3	10.4
Facebook	45.9	18.3
Apple	41.3	18.5

We are trying to **find an equation** that will let us **predict** units sold based on how much a company spends on radio advertising.

Making Predictions

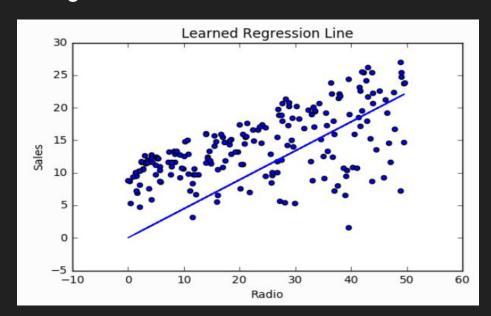
We have to create the best version of our equation y = mx + b

Sales = Weight * Radio + Bias

- Weight: the coefficient for the radio independent variable.
- Radio: the independent variable
- Bias: the y-intercept

Making Predictions

Our algorithm will try to **learn the best possible values for weight and bias**. The equation after learning should be the line of best fit.



Cost Function

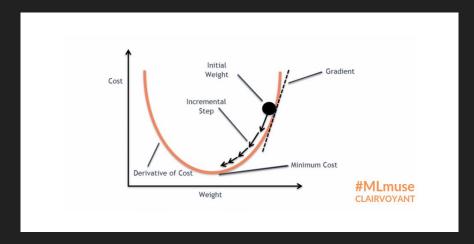
- To optimize our weights we need a mathematical function. We call this the mean squared error function [MSE].
- MSE measures the average squared differences between an observations actual and predicted values.
- Our goal is to minimize MSE to improve the accuracy of our model.

$$MSE = rac{1}{N} \sum_{i=1}^{n} (y_i - (mx_i + b))^2$$

Gradient Descent

To minimize MSE we use Gradient Descent to calculate the gradient of our cost function.

 By finding the gradient we know that we need to move in the opposite direction of the gradient to decrease our error.



Tasks

- Setup python environment.
- Write pseudocode for the algorithm behind linear regression
- Write 5 examples/scenarios where simple linear regression could be used.
- Code Linear Regression in python using any dataset (optional)

References

- [1] Linear Regression
- [2] Linear Regression in Machine Learning
- [3] Introduction to Machine Learning Algorithms: Linear Regression
- [4] Linear Regression for Machine Learning
- [5] Python Tutorial for Beginners 1: Install and Setup for Mac and Windows

Thank You