

Multiple Linear Regression

Size (feet ²)	No. of bedrooms	No. of floors	Age of home	Price (\$)
2104	5	1	45	460
1416	3	2	40	232
1534	3	2	30	315
852	2	1	36	178
x_1	x_2	x_3	x_4	y
\vdots	\vdots	\vdots	\vdots	\vdots

$$h_{\theta}(x^{(i)}) = \theta_0 x_0^{(i)} + \theta_1 x_1^{(i)} + \theta_2 x_2^{(i)} + \dots + \theta_n x_n^{(i)}$$

\uparrow (1)

$(m = \text{no. of input rows})$
 $(i \rightarrow 1 - m)$

$(n = \text{no. of features})$
 $x^{(i)} = \text{input (features) of } i\text{th training example}$

$x_j^{(i)} = \text{value of feature } j \text{ in } i\text{th training example}$

Cost function:-

$$J(\theta_0, \theta_1, \dots, \theta_n) = \frac{1}{m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)})^2$$

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

$$\theta_0 = \theta_0 - \alpha \frac{1}{m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)}) x_0^{(i)}$$

$$\theta_1 = \theta_1 - \alpha \frac{1}{m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)}) x_1^{(i)}$$

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

$(j = 0 \text{ to } n)$