监督学习: (1 or 0)

1.回归 (regression) : 指我们的目标是预测一个连续的输出值。目标是预测

离散值输出。

2.分类 (classfication):

无监督学习: (归类)

1.聚类算法: 市场分割分类客户 社交群体分类组员

2.鸡尾酒算法:

Octave软件

线性回归 (linear regression) 模型:

代价函数: 平方误差函数

minimize
$$\frac{1}{2m} \approx \left(h_{\Theta}(x^{(i)}) - y^{(i)}\right)^2$$

$$h_{\Theta}(x^{(i)}) = \theta_0 + \theta_1 x^{(i)}$$

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Miximize J (00,01) 00,01

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Hypothesis:

$$h_{\theta}(x) = \theta_0 + \theta_1 x$$

Parameters:

$$\theta_0, \theta_1$$

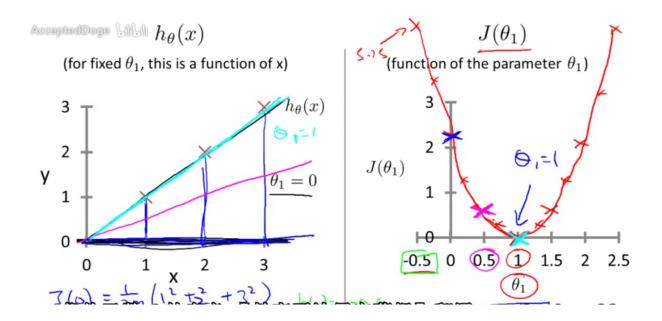


Cost Function:

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

Goal: $\underset{\theta_0,\theta_1}{\operatorname{minimize}} J(\theta_0,\theta_1)$

而且通过选择不同的参数。我们会得到不同的直线拟合



梯度下降:

Gradient descent algorithm

repeat until convergence {
$$\theta_j := \theta_j - \alpha \frac{\partial}{\partial \theta_j} J(\theta_0, \theta_1) \quad \text{(for } j = 0 \text{ and } j = 1)$$
}

Correct: Simultaneous update

$$\begin{aligned} & \operatorname{temp0} := \theta_0 - \alpha \frac{\partial}{\partial \theta_0} J(\theta_0, \theta_1) \\ & \operatorname{temp1} := \theta_1 - \alpha \frac{\partial}{\partial \theta_1} J(\theta_0, \theta_1) \\ & \theta_0 := \operatorname{temp0} \\ & \theta_1 := \operatorname{temp1} \end{aligned}$$

 α -learning rate: 以多大的幅度更新参数 θ j, j=0, 1

导数项:下降斜率

α过小,下降过慢,α过大下降过快会错过最低点。