

Multiple Linear Regression -

in Linear Regression -

one input parameter & 1 output para.

but in multiple Linear Regression -

multiple input parameter & 1 output para

Equation -

$$\hat{y} = w_1x_1 + w_2x_2 + w_3x_3 + b$$

where - w_1, w_2, w_3 - weights
 b - bias

Steps involved in Multiple linear Regression -

① Forward Propagation -

$$\hat{y} = w_1x_1 + w_2x_2 + w_3x_3 + b$$

② Cost function -

$$\text{Cost } f^n = \frac{\sum (\hat{y} - y)^2}{2n}$$

③ Gradient Descent -

for i in no. of parameters:

$$w_i' = w_i - \alpha \frac{d\text{Cost}}{dw_i}$$

$$\begin{aligned} \therefore dm &= \frac{d\text{Cost}}{df} \cdot \frac{df}{dm} \\ &= \frac{\hat{y} - y}{n} \cdot x \end{aligned}$$

~~for~~ same for w -

$$dw_1 = \frac{\hat{y} - y}{n} \cdot x_1$$

$$dw_2 = \frac{\hat{y} - y}{n} \cdot x_2$$

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