

Vectorization

$$h_{\theta}(x) = \sum_{j=0}^n \theta_j x_j$$

$$= \theta^T x$$

| | | |
|-----|-------|-----|
| 1 2 | 1 2 3 | 1 2 |
| 3 4 | 4 5 6 | 3 4 |
| 5 6 | 9 | 5 6 |
| 3x2 | 2x3 | 3x2 |

vectorized implementation

$$\theta = \begin{bmatrix} \theta_0 \\ \theta_1 \\ \theta_2 \end{bmatrix} \quad x = \begin{bmatrix} x_0 \\ x_1 \\ x_2 \end{bmatrix}$$

prediction = $\theta^T x$

$$\begin{bmatrix} -5 \\ 0 \\ 0 \\ 0 \end{bmatrix}_{10 \times 10} \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}_{10 \times 1}$$

Gradient descent

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

$$\theta := \theta - \alpha \delta$$

vector

| | |
|-----|-------|
| 1 2 | 1 2 3 |
| 3 4 | 4 5 6 |
| 5 6 | 9 |
| 3x2 | 2x3 |

$$\text{also, } \delta = \frac{1}{m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)}) x^{(i)}$$

| | | |
|-----|-------|-----|
| 1 2 | 1 2 3 | 1 2 |
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Spinal using augmented reality

→ Matlab uses 'std' function for calculating standard deviation.

$X_{norm} = X$ 97×2 matrix

$\mu = \text{zeros}(1, 2)$ (mean)

$\sigma = \text{zeros}(1, 2)$ (std)

$X - \mu$

std.

2 features

for $i = 1 : \text{size}(X, 2)$

$\alpha = 0.01$ $\text{mm_its} = 400$

$X = \begin{bmatrix} 9 & \vdots \\ \vdots & \vdots \\ \vdots & \vdots \end{bmatrix} \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix}$

4×3

3×1

4×3

Cost function

$$= \frac{1}{2m} \sum_{i=1}^m (h_0(x^{(i)}) - y^{(i)})^2$$

Gradient descent:

$$\theta_j = \theta_j - \alpha \frac{1}{m} \sum_{i=1}^m (h_0(x^{(i)}) - y^{(i)}) x_j^{(i)}$$

Classification (Logistic regression)

$$0 \leq h_0(x) \leq 1$$

Hypothesis representation
for linear regression,
$$h_0(x) = \theta^T x$$

for logistic regression
$$h_0(x) = g(\theta^T x)$$

$$g(z) = \frac{1}{1 + e^{-z}} \quad (\text{sigmoid function})$$