

Ex: predict house value

There are n features:

	x_1	x_1	...	x_n	y , label
1					
2					
3					
m					

Total m rows, or m instances

用 m 筆資料 (每筆有 n 個 feature), 來預測房價

Ex: predict house value

There are n features:

X matrix

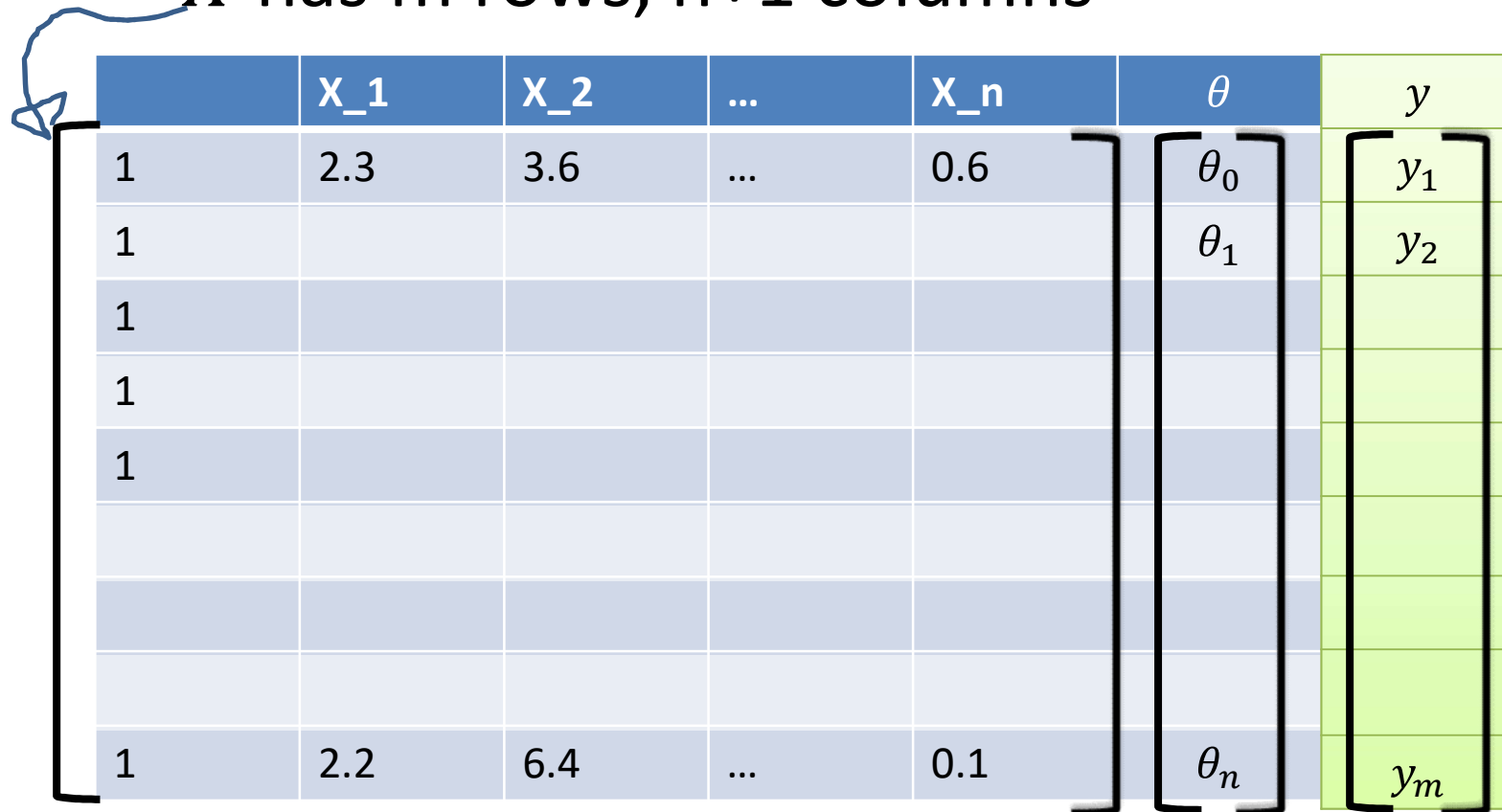
	X_1	X_2	...	X_n	y, label
1	2.3	3.6	...	0.6	123
1					
1					
1					
1					
1	2.2	6.4	...	0.1	336.4

Total m rows, or m instances

用 m 筆資料 (每筆有 n 個 feature), 來預測房價

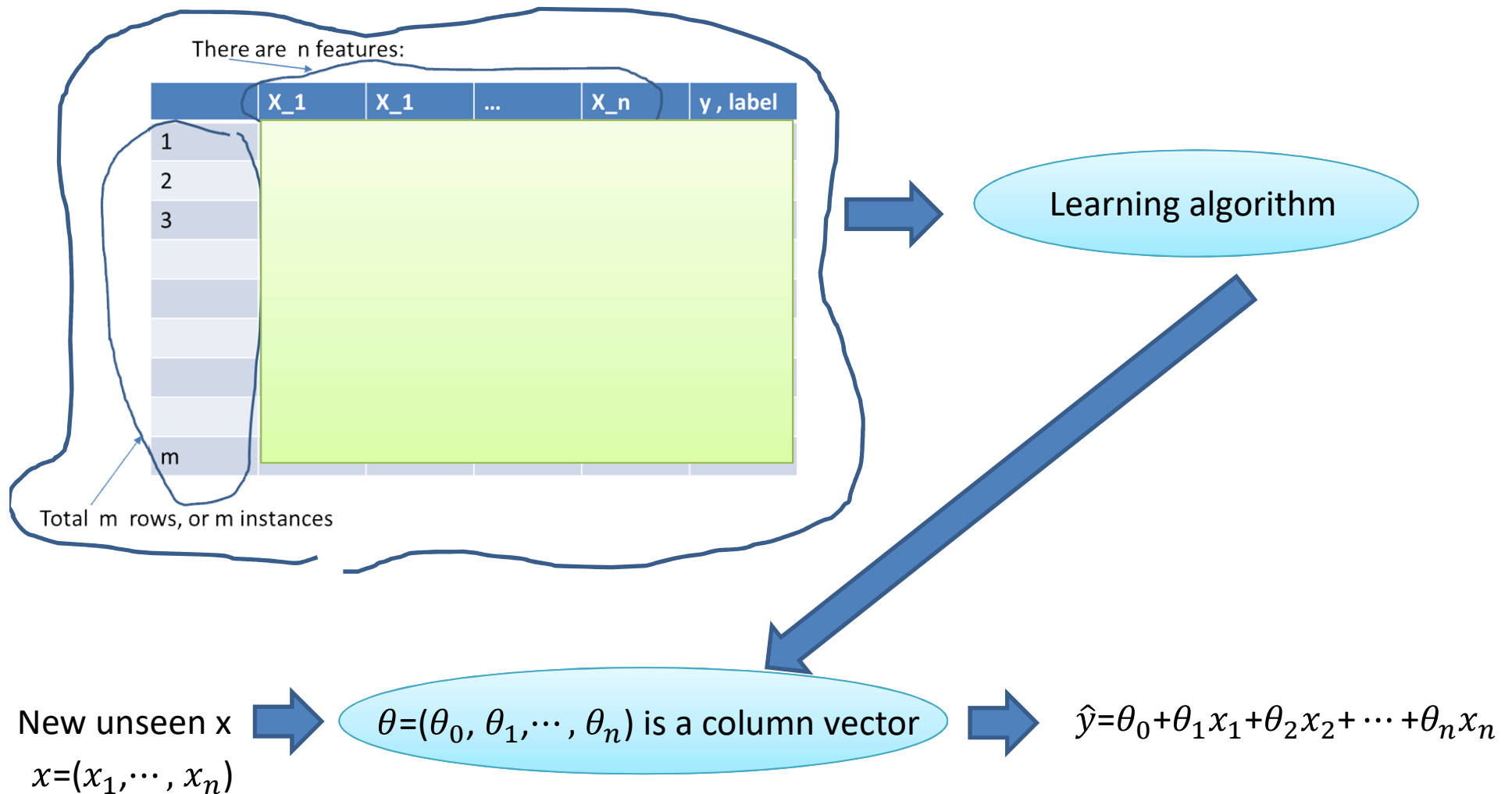
Want $X\theta \approx y$

- $\theta = (\theta_0, \theta_1, \dots, \theta_n)$ is a column vector
- X has m rows, $n+1$ columns



	x_1	x_2	...	x_n	θ	y
1	2.3	3.6	...	0.6	θ_0	y_1
1					θ_1	y_2
1						
1						
1						
1	2.2	6.4	...	0.1	θ_n	y_m

dataset



Linear regression

- use only one variable to predict
 - $\hat{y} = \theta_0 + \theta_j x_j \quad j = 1, 2, \dots, n$
 - Straight line fit using each explanatory variable
- Regression with all explanatory variables
 - $\hat{y} = \theta_0 + \theta_1 x_1 + \theta_2 x_2 + \dots + \theta_n x_n$