

If  $\lambda$  is very large,

$$J(\theta) = \frac{1}{2m} \left[ \sum_{i=1}^m (h_0(x^{(i)}) - y^{(i)}) + \lambda \sum_{j=1}^n \theta_j^2 \right]$$

$$h_0(x) = \theta_0 + \theta_1 x + \theta_2 x^2 + \theta_3 x^3 + \theta_4 x^4$$

for very large  $\lambda \Rightarrow \theta_1 \approx 0, \theta_2 \approx 0 \dots, \theta_n \approx 0$

$\therefore, h_0(x) = \theta_0 \Rightarrow$  constant line  $\parallel$  to  $x$  axis,  
underfit or 'high bias'

Regularization linear regression

$$J(\theta) = \frac{1}{2m} \left[ \sum_{i=1}^m (h_0(x^{(i)}) - y^{(i)})^2 + \lambda \sum_{j=1}^n \theta_j^2 \right]$$

$$\min_{\theta} J(\theta)$$

Grad. Desc.

Repeat {

$$\theta_0 := \theta_0 - \frac{\lambda}{m} \sum_{i=1}^m (h_0(x^{(i)}) - y^{(i)}) x_0^{(i)}$$

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

}