

Linear Regression in multivariable

Size (feet ²) x_1	# bedrooms x_2	# floors x_3	Age x_4	Price (\$1000)
2104	5	1	45	460
1416	3	2	40	232
1534	3	2	30	315
852	2	1	36	178
\vdots	\vdots	\vdots	\vdots	\vdots

this data (training set) has 4 features

$n = \# \text{ features}$

$x^{(i)}$ = input (features) of i^{th} training example
 $x_j^{(i)}$ = value of feature j in i^{th} training example.

$$x^{(2)} = \begin{bmatrix} 1416 \\ 3 \\ 2 \\ 40 \end{bmatrix} \in \mathbb{R}^n \quad x_3^{(2)} = 2 \quad x_1^{(4)} = 852$$

$$h_0(x) = \theta_0 + \theta_1 x_1 + \theta_2 x_2 + \theta_3 x_3 + \theta_4 x_4$$

$\xrightarrow{\text{size}}$ $\xrightarrow{\text{\# bedrooms}}$ $\xrightarrow{\text{\# floors}}$ $\xrightarrow{\text{Age}}$

Eg) $h_0(x) = 80 + 0.1x_1 + 0.01x_2 + 3x_3 - 2x_4$

$$h_0(x) = \theta_0 + \theta_1 x_1 + \dots + \theta_n x_n \quad (\text{where } x_0 = 1)$$

$$x = \begin{bmatrix} x_0 \\ x_1 \\ \vdots \\ x_n \end{bmatrix} \Rightarrow \mathbb{R}^{n+1} \quad \theta = \begin{bmatrix} \theta_0 \\ \theta_1 \\ \vdots \\ \theta_n \end{bmatrix} \Rightarrow \mathbb{R}^{n+1}$$

$$h_0(x) = \theta_0 \overset{x_0=1}{x_0} + \theta_1 x_1 + \dots + \theta_n x_n = \theta^T x$$