

Notes on machine learning

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1 Supervised machine learning

1.1 Univariate linear regression

The basic idea is as follows. We have a set $\{x_1, \dots, x_m\}$ of “input variables,” lying in some domain D , a set $\{y_1, \dots, y_m\}$ “output” or “target” variables in some range R , i.e. a map $[1, \dots, m] \rightarrow D \times R$. Given this, we want to select a “hypothesis function” $h: D \rightarrow R$, such that $h(x) = y$ is a good fit for the (x_i, y_i) .

Univariate linear regression concerns $D = \mathbf{R}$, $R = \mathbf{R}$, and $h_\theta(x) = \theta_0 + \theta_1 x$.