Linear Regression – Intuition – IV

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Linear Regression

- Hypothesis

$$h_\theta(x) = \theta_0 + \theta_1 x$$

- Parameters

$$\theta_0, \theta_1$$

- Cost Function

$$J(\theta_0, \theta_1) = \frac{1}{2m} \sum_{i=1}^{m} \left(h_\theta\left(x^{(i)}\right) - y^{(i)} \right)^2$$

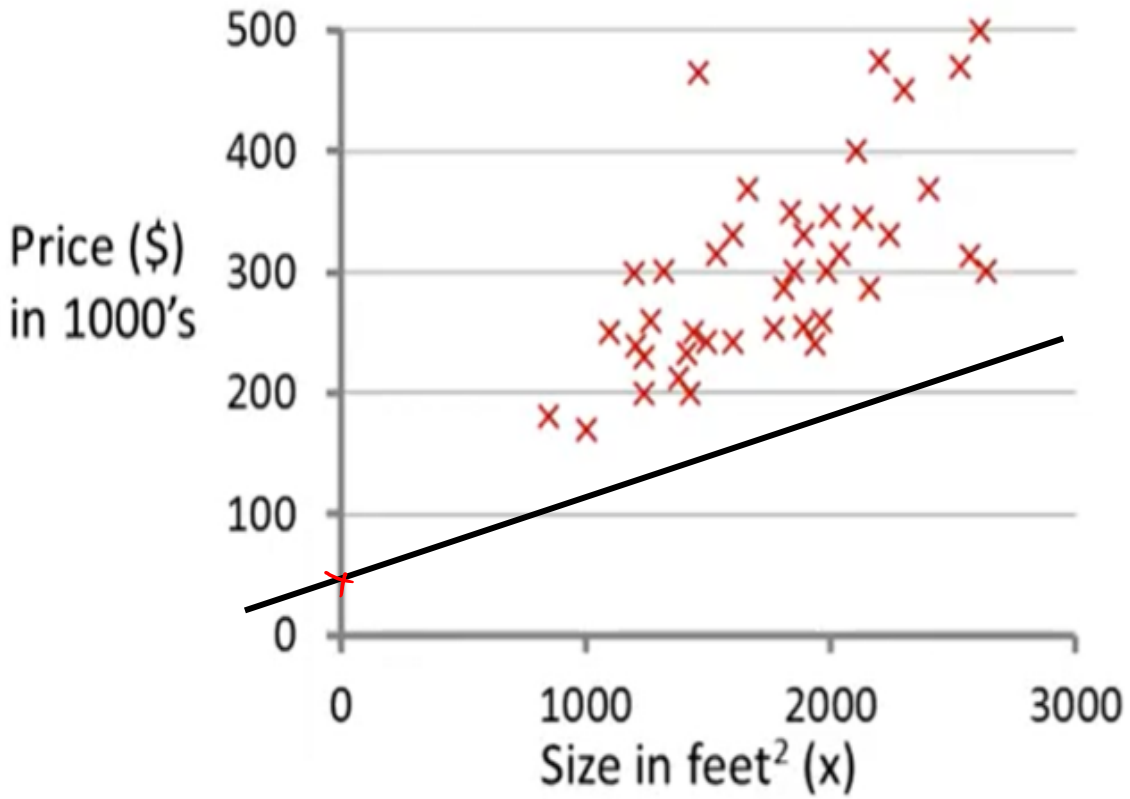
- Goal:

$$minimize_{\theta_0, \theta_1} J(\theta_0, \theta_1)$$

Linear Regression

$h_\theta(x)$

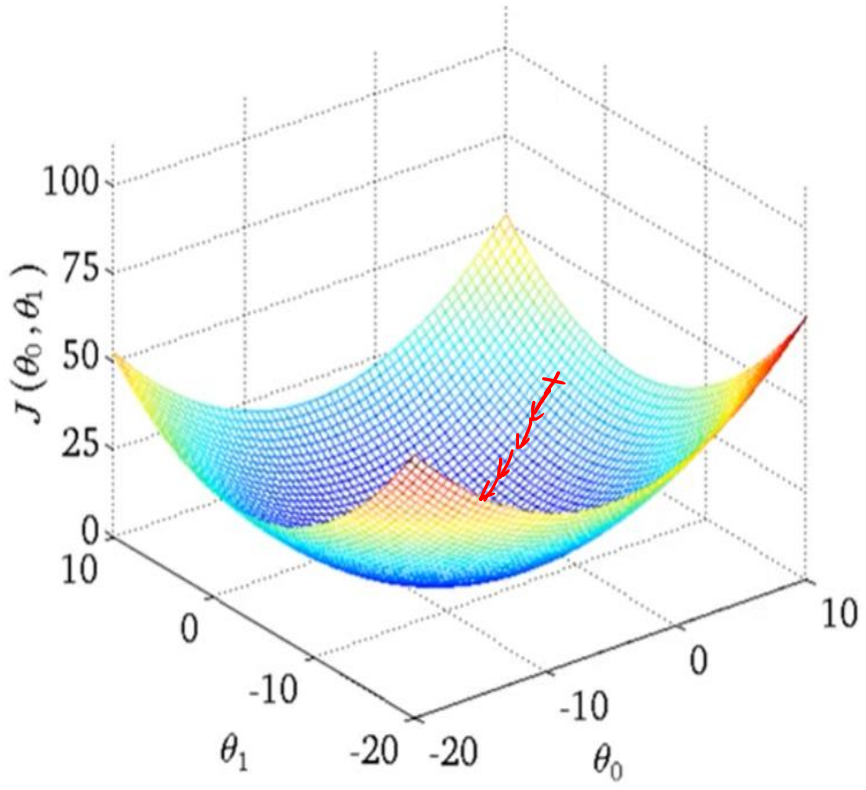
(for fixed θ_0, θ_1, this is a function of x)



$h_\theta(x) = 50 + 0.06x$

$J(\theta_0, \theta_1)$

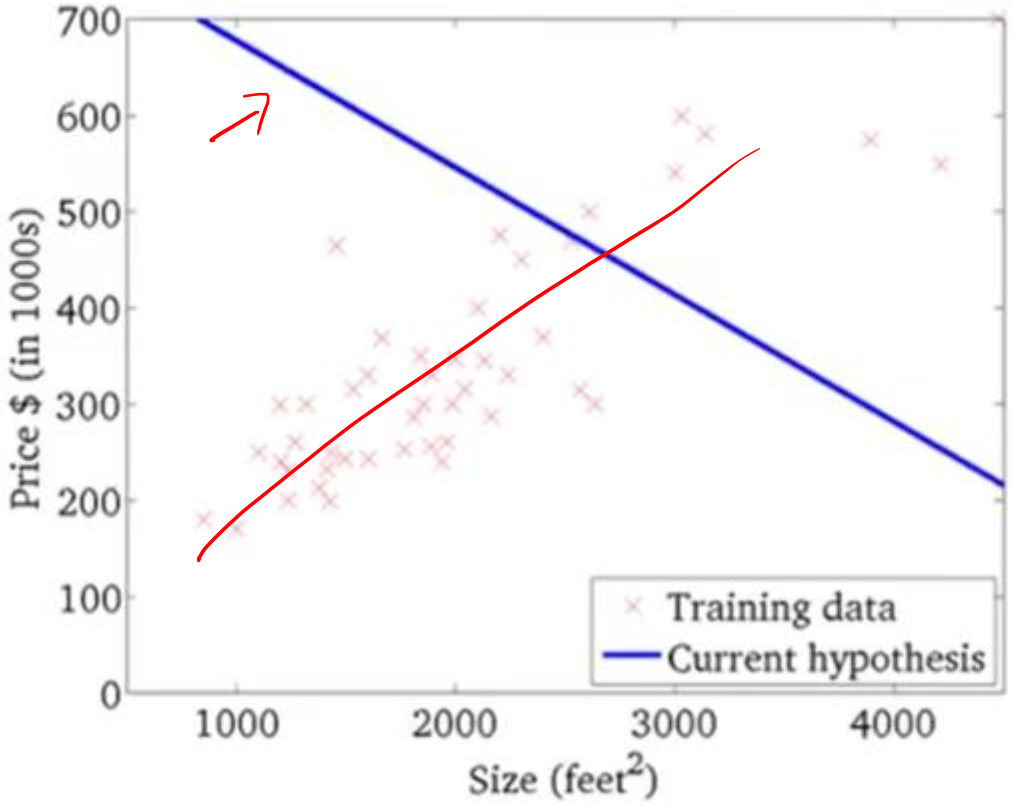
(function of the parameters θ_0, θ_1)



Cost Function as a Contour Plot

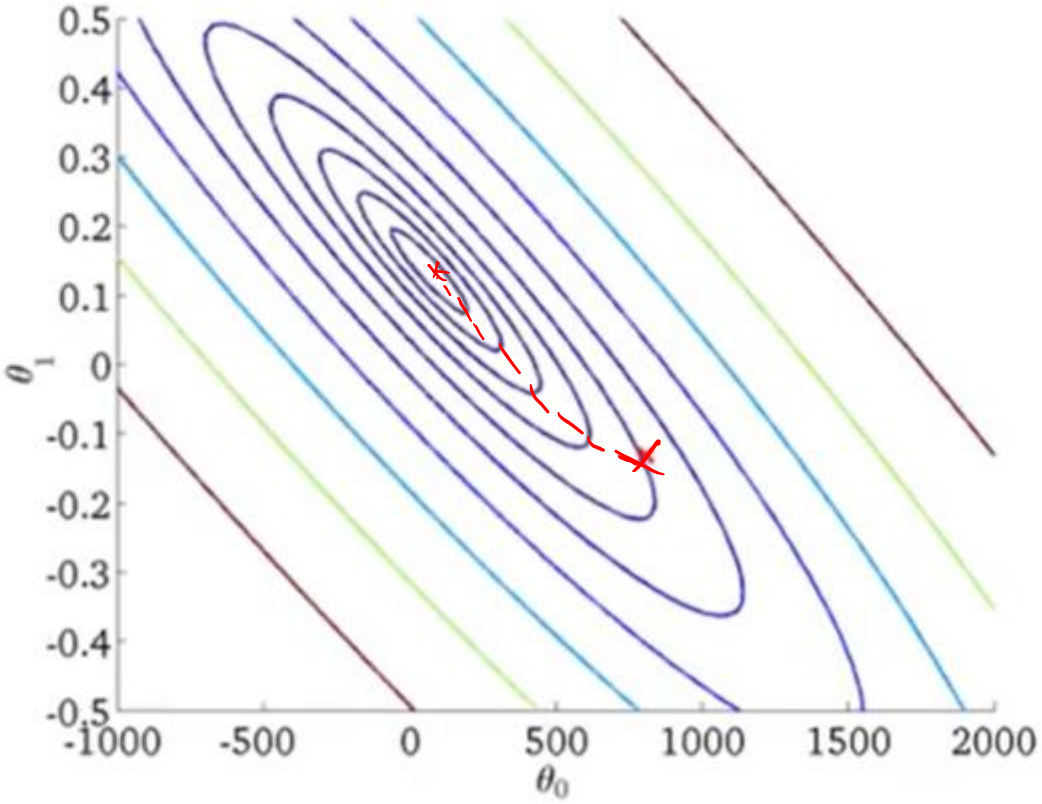
$h_\theta(x)$

(for fixed θ_0, θ_1, this is a function of x)



$J(\theta_0, \theta_1)$

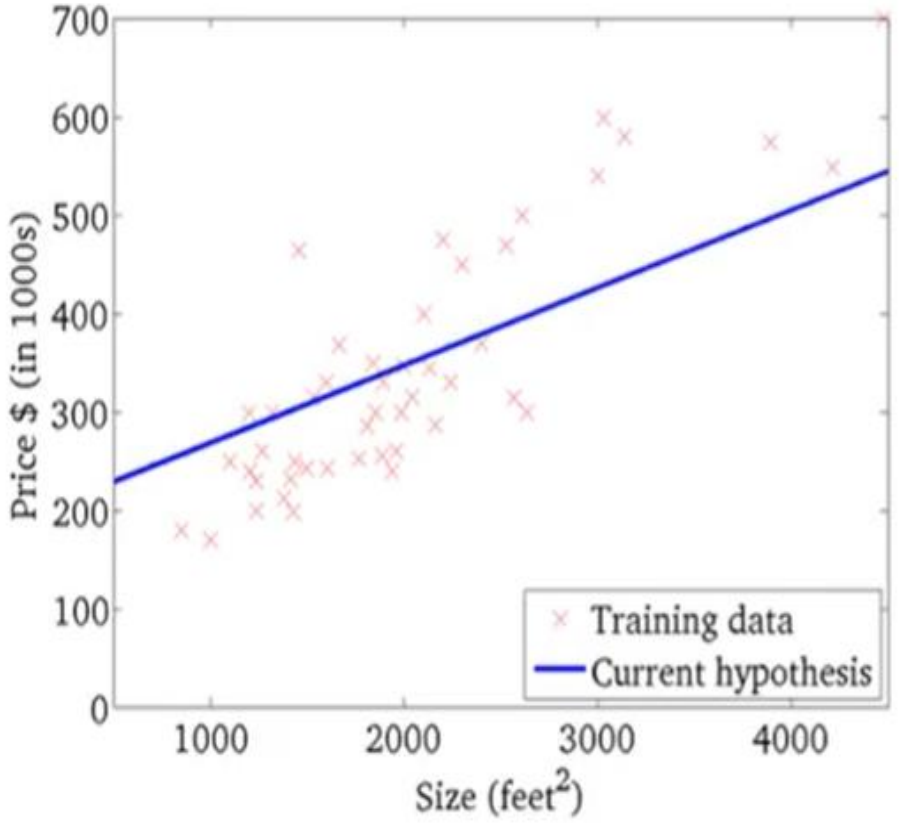
(function of the parameters θ_0, θ_1)



Cost Function as a Contour Plot (Cont.)

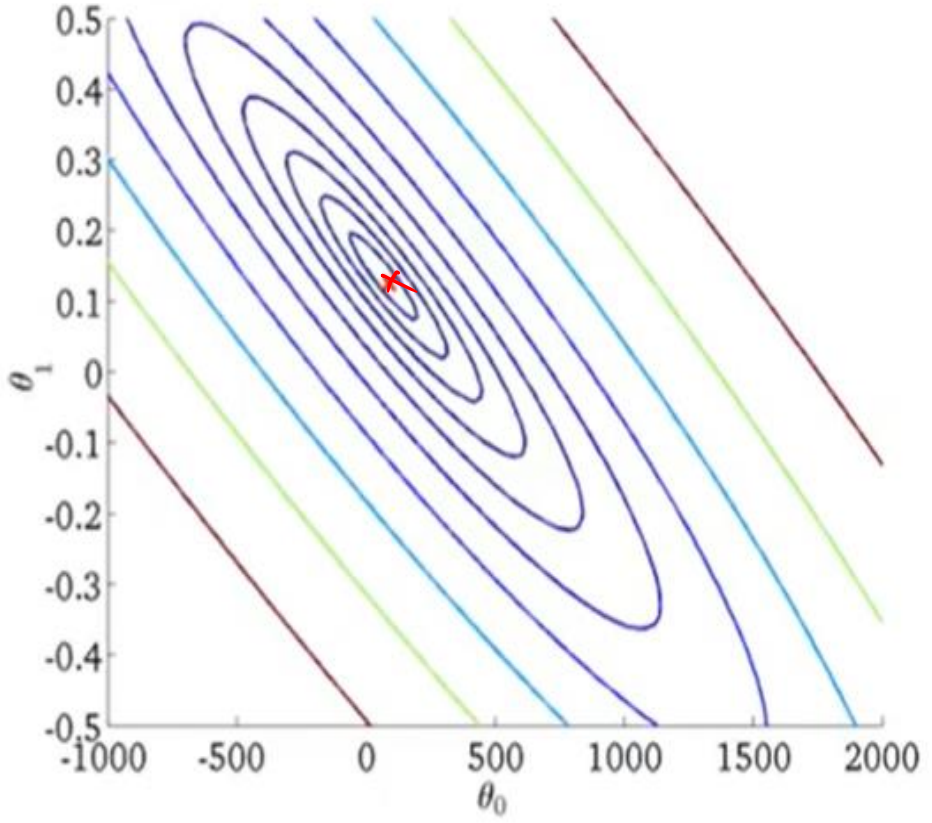
$h_\theta(x)$

(for fixed θ_0, θ_1, this is a function of x)



$J(\theta_0, \theta_1)$

(function of the parameters θ_0, θ_1)



Linear Regression with one Variable – Gradient Descent

Have some function $J(\theta_0, \theta_1)$

Want $\min_{\theta_0,\theta_1} J(\theta_0, \theta_1)$

Outline:

- Start with some θ_0, θ_1
- Keep changing θ_0, θ_1 to reduce $J(\theta_0, \theta_1)$ until we hopefully end up at the minimum

The idea behind Gradient Descent Algorithm