✓ Back to Week 2
 XLessons
 Prev
 Next

Gradient Descent For Multiple Variables

Gradient Descent for Multiple Variables

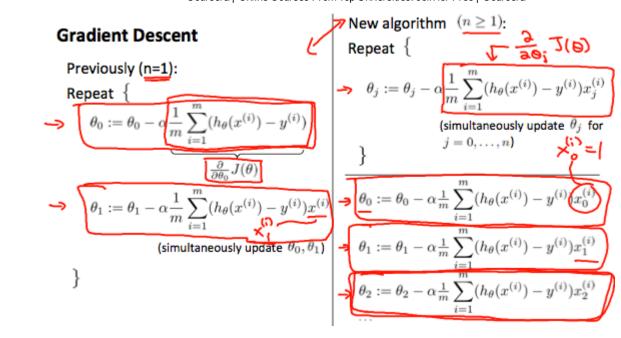
The gradient descent equation itself is generally the same form; we just have to repeat it for our 'n' features:

$$egin{aligned} ext{repeat until convergence: } \{ \ heta_0 := heta_0 - lpha \, rac{1}{m} \sum_{i=1}^m (h_ heta(x^{(i)}) - y^{(i)}) \cdot x_0^{(i)} \ heta_1 := heta_1 - lpha \, rac{1}{m} \sum_{i=1}^m (h_ heta(x^{(i)}) - y^{(i)}) \cdot x_1^{(i)} \ heta_2 := heta_2 - lpha \, rac{1}{m} \sum_{i=1}^m (h_ heta(x^{(i)}) - y^{(i)}) \cdot x_2^{(i)} \ heta_1 := 0 \end{aligned}$$

In other words:

$$egin{aligned} ext{repeat until convergence: } \{ \ heta_j := heta_j - lpha \, rac{1}{m} \sum_{i=1}^m (h_ heta(x^{(i)}) - y^{(i)}) \cdot x_j^{(i)} \qquad ext{for j} := 0... ext{n} \ \} \end{aligned}$$

The following image compares gradient descent with one variable to gradient descent with multiple variables:



Mark as completed





