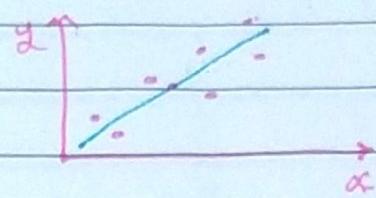


②

1. Linear Regression: → Find the best fit line



$$h_{\theta}(x_i) = \theta_0 + \theta_1 x_i$$

Intercept ↴ Slope

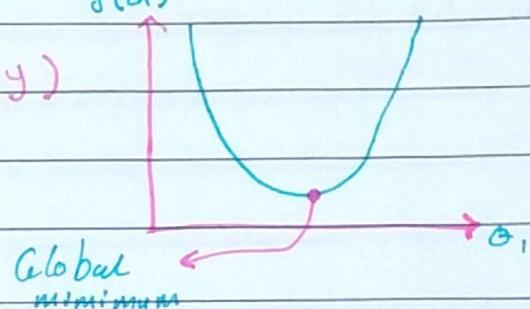
→ The best fit line where the distance between predicted point & the actual point is minimal

→ Cost Function: $\sum_{i=1}^m \frac{1}{2m} (h_{\theta}(x_i) - y_i)^2$

→ Gradient Descent $\theta_j = \theta_j - \alpha \frac{\partial}{\partial \theta_j} J(\theta_0, \theta_1)$

$m = m$ - learning rate, $\left(\frac{\partial}{\partial m} \right) \rightarrow \frac{2}{m} \sum (x_i + (\cancel{\theta_0} + \cancel{\theta_1}) y_{\text{pred}} - y_i)$

$b = b$ - learning rate $\left(\frac{\partial}{\partial b} \right) \rightarrow \frac{2}{m} \sum (y_{\text{pred}} - y_i)$



→ Performance Metrics:-

$R^2 = 1 - \frac{\sum (y_i - \hat{y}_i)^2}{\sum (y_i - \bar{y})^2}$

↑ Predicted
↑ mean

$R^2 \text{ Adjusted} = \frac{1 - (1 - R^2)(N - 1)}{N - P - 1}$

No. samples ↪ No. features

③

→ Regularization : To prevent overfitting

overfitting : Model perform well in train "low bias"

→ Model fail to Perform well in test "high variance"

underfitting : Model accuracy is bad for both test & train
"high bias & high variance"

→ Ridge "L₂ Regularization":

→ Predicted

$$\text{Ridge} = (\hat{y}_i - y_i) + \lambda (\text{slope})^2$$

→ lasso "L₁ Regularization":

$$\text{lasso} = (\hat{y}_i - y_i) + \lambda |\text{slope}| \rightarrow \text{helps in Feature selection}$$