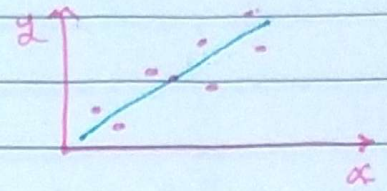


1. Linear Regression: \rightarrow Find the best fit line



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

Intercept \swarrow \searrow slope

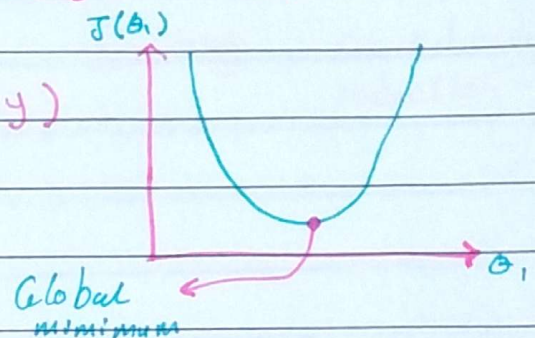
→ The best fit line where the distention between Predicted Point & the actual Point is minimal.

Cost function $= \sum_{i=1}^n \frac{1}{2n} (h_{\theta}(x_i) - y_i)^2$

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

$$m = m - \text{learning rate} \cdot \left(\frac{\partial}{\partial m} \right) \rightarrow \frac{2}{m} \leq (x \cdot (y - \text{pred} - y))$$

$$b = b_{\text{learning rate}} + \left(\frac{\partial}{\partial m} \right) \rightarrow \frac{2}{m} \leq (y_{\text{pred}} - y)$$



→ Performance, math: -

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

Predicted

mean

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

\swarrow \searrow
 No. samples \quad No. features

③

* → Regularization - To prevent over fitting

over fitting - model perform well in train "low bias"

↳ model fail to perform well in test "high variance"

under fitting - model accuracy is bad for both test & train

"high bias & high variance"

* → Ridge "L₂ Regularization"

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

* → Lasso "L₁ Regularization"

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