

85X67

Lecture-8

aHFgTe

Taken Number:-

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Summary:-

The lecture started with brief about paper presentation. Then we studied about least square linear Regression.

$$y = f(x) + \epsilon$$

Where we deduced our eq. to

$$E_{out}(n) = \frac{1}{N} \sum_{n=1}^N (\hat{y}_n - y_n)^2$$

$\hat{y}$  is used to denote predicted value.

We want,

$\hat{y} \approx y$  i.e. predicted value equal to actual.

Then we studied ordinary least squares: Minimum  $E_{in}$

$$E_{in}(w) = \frac{1}{N} (w^T X^T X w - 2w^T X^T y + y^T y)$$

Intermediate goal is  $w_{in} = \arg \min E_{in}(w)$

which can be achieved by taking derivative.

$$\nabla E_{in}(w) = 0$$

$\sigma(s)$   
↓

$$\frac{e^s}{1+e^s}$$

$$= \frac{1}{1+e^{-s}}$$

$\sigma(s) = \frac{e^{-s}}{1+e^{-s}} = \frac{1}{1+e^s}$

Sigmoid func