

Matrix manipulation

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Sample feature matrix:

$$X = \begin{bmatrix} 100 & 1 \\ 200 & 2 \\ 300 & 3 \end{bmatrix}$$

For,

$$x_bias = np.hstack([np.ones((X.shape[0], 1)), X])$$

`np.ones((X.shape[0], 1))`

creates a matrix of $R \times c = X.shape[0] \times 1$

for our sample: $X.shape[0] = 3$

$$\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

`np.stack(..., X)`

horizontally stacks the ones matrix with the X matrix

$$\begin{bmatrix} 1 & 100 & 1 \\ 1 & 200 & 2 \\ 1 & 300 & 3 \end{bmatrix}$$

`y-hat = np.add(X.dot(w[1:]), w[0])`

↳ hypothesis function

used to compute the predicted values

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loss = $\hat{y} - y \rightarrow R \times 1$ matrix of prediction errors

sample loss:

$$\begin{bmatrix} 2 \\ 3 \\ 5 \end{bmatrix}$$

grad = $x\text{-bias} \cdot T \cdot \text{dot}(loss)$

$x\text{-bias}.T \rightarrow$ transpose the $x\text{-bias}$ matrix: ensures correct dimensions for multiplication of matrix

$$\begin{bmatrix} 1 & 1 & 1 \\ 100 & 200 & 300 \\ 1 & 2 & 3 \end{bmatrix}$$

$x\text{-bias}.T \cdot \text{dot}(loss) \rightarrow$ matrix multiplication of $x\text{-bias}$ with loss matrix

$$\begin{bmatrix} 1 & 1 & 1 \\ 100 & 200 & 300 \\ 1 & 2 & 3 \end{bmatrix}_{3 \times 3} \times \begin{bmatrix} 2 \\ 3 \\ 5 \end{bmatrix}_{3 \times 1}$$

resultant grad = $\begin{bmatrix} 2+3+5 \\ 200+600+1500 \\ 2+6+15 \end{bmatrix}_{3 \times 1} \rightarrow \begin{array}{l} \frac{\partial}{\partial w_0}(E) \\ \frac{\partial}{\partial w_1}(E) \\ \frac{\partial}{\partial w_2}(E) \end{array}$