

$$\checkmark \hat{y} = m\checkmark x + C \quad \text{errors}$$

There are two ways to solve this equation

1) Find the best value of $C, m_1, m_2, m_3, \dots, m_n$

Best value that minimizes cost function.

$$\hat{\alpha} = (X^T \cdot X)^{-1} \cdot X^T \cdot Y$$

↳ Training set

↳ Target Vector

$$Q = \left[(K_b)^T, (K_b) \right]^{-1} \begin{bmatrix} K_b^T \\ K_b \end{bmatrix} y$$

Dot product

I

In normal equation we are finding $X^T \cdot X$

which will result in $n \times n$ matrix.

1000,000,000

We are calculating (-1) or inverse of this $n \times n$ matrix. Which will

Python (or) calculator
in
1 sec

require

~~$O(n^{2.5})$ time to solve.~~

or $O(n^3)$

If I have

matrix of

1000 rows

time to compute
inverse of 1000×1000
matrix.

$$100 \times 10^7 \text{ sec}$$

$$= \boxed{100 \text{ sec}}$$

$$\boxed{1000, 1000} \text{ - solve}$$

$$\underline{\underline{100 \text{ sec}}}$$

$$\left(\frac{10,000}{10^7} \right)^3$$

$$(2.8)$$

$$\frac{10,000}{3,100}$$

$$= \frac{(10)^{12}}{10^7}$$

$$= \frac{10^5}{10^7}$$

$$= \boxed{10,000 \text{ sec.}}$$

Target to reach valley.

Mountain



we are
going up

Step 1
observe

feel on

Valley

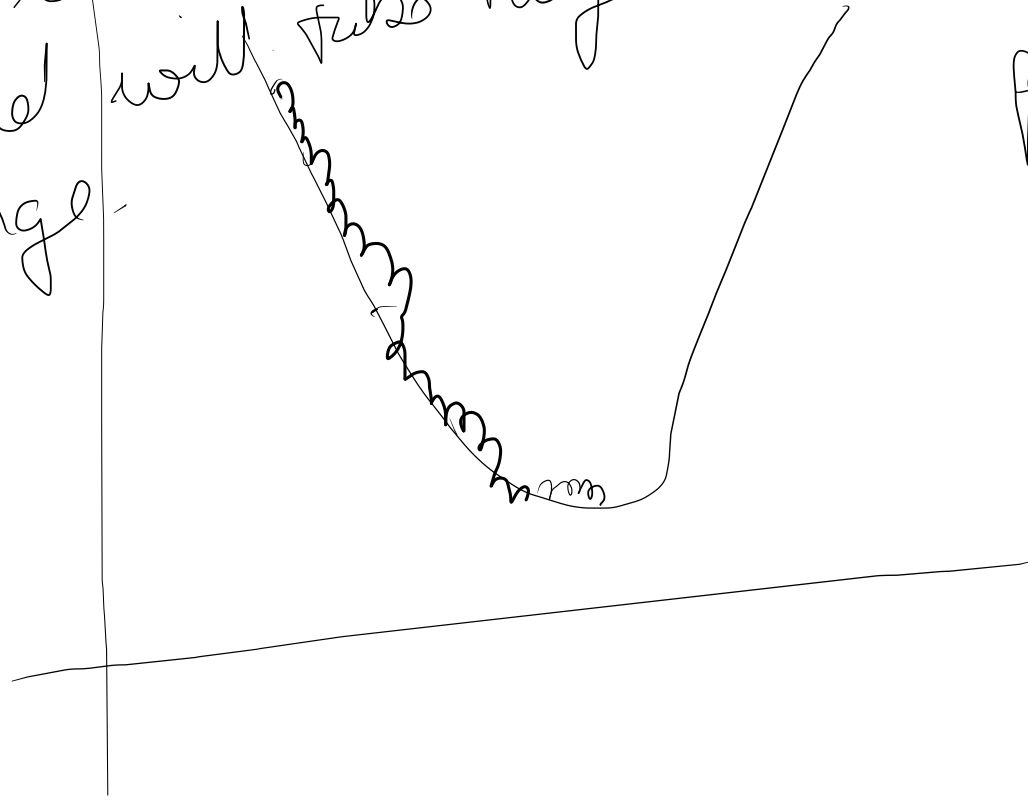


We take random α values & start

downward



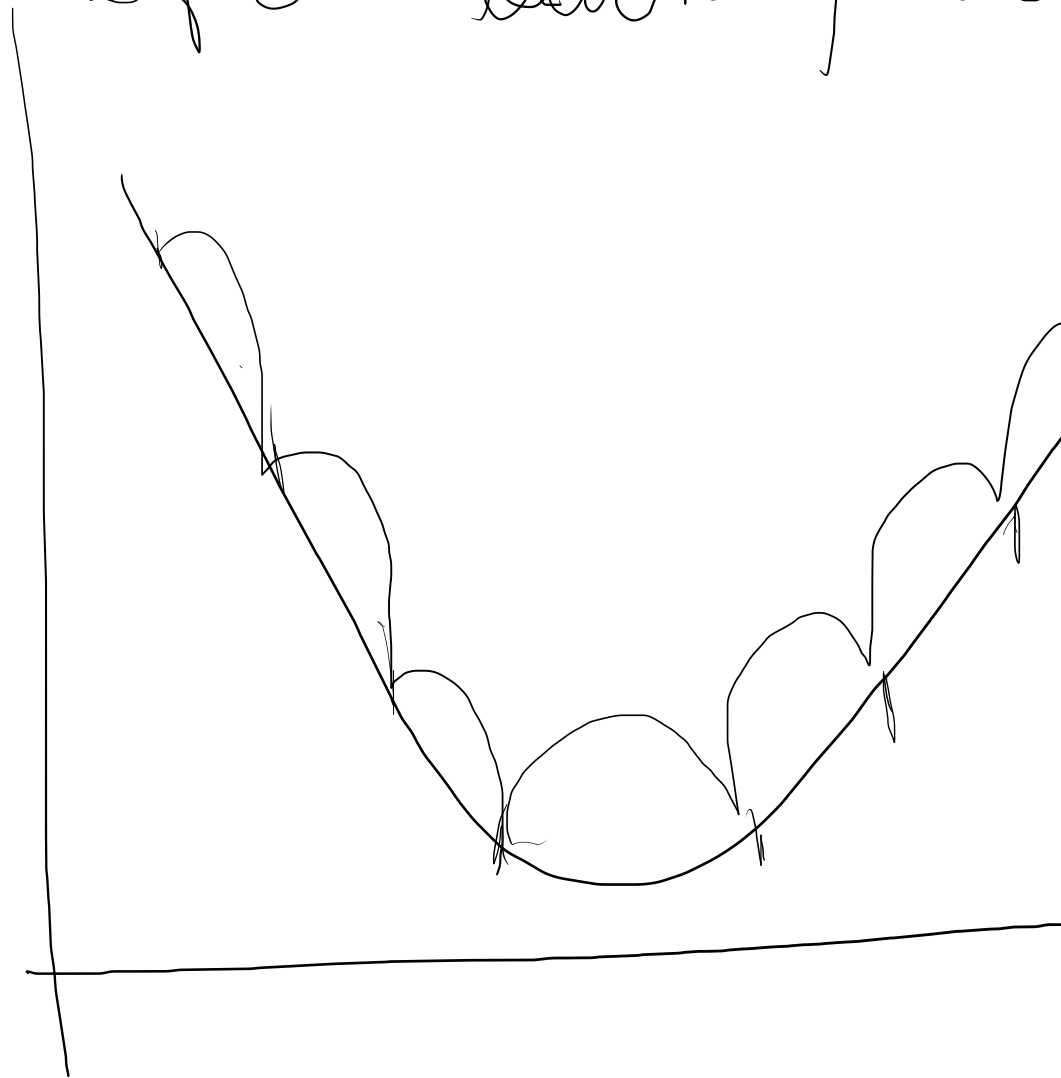
1) If learning rate is too low than our model will take huge time to converge. Step size is also called learning rate



Prob 1) If learning rate is too low

Prob 2) If learning rate is too high.

If our learning rate is too high. Then?



We ~~to~~ may never reach minima (actual)

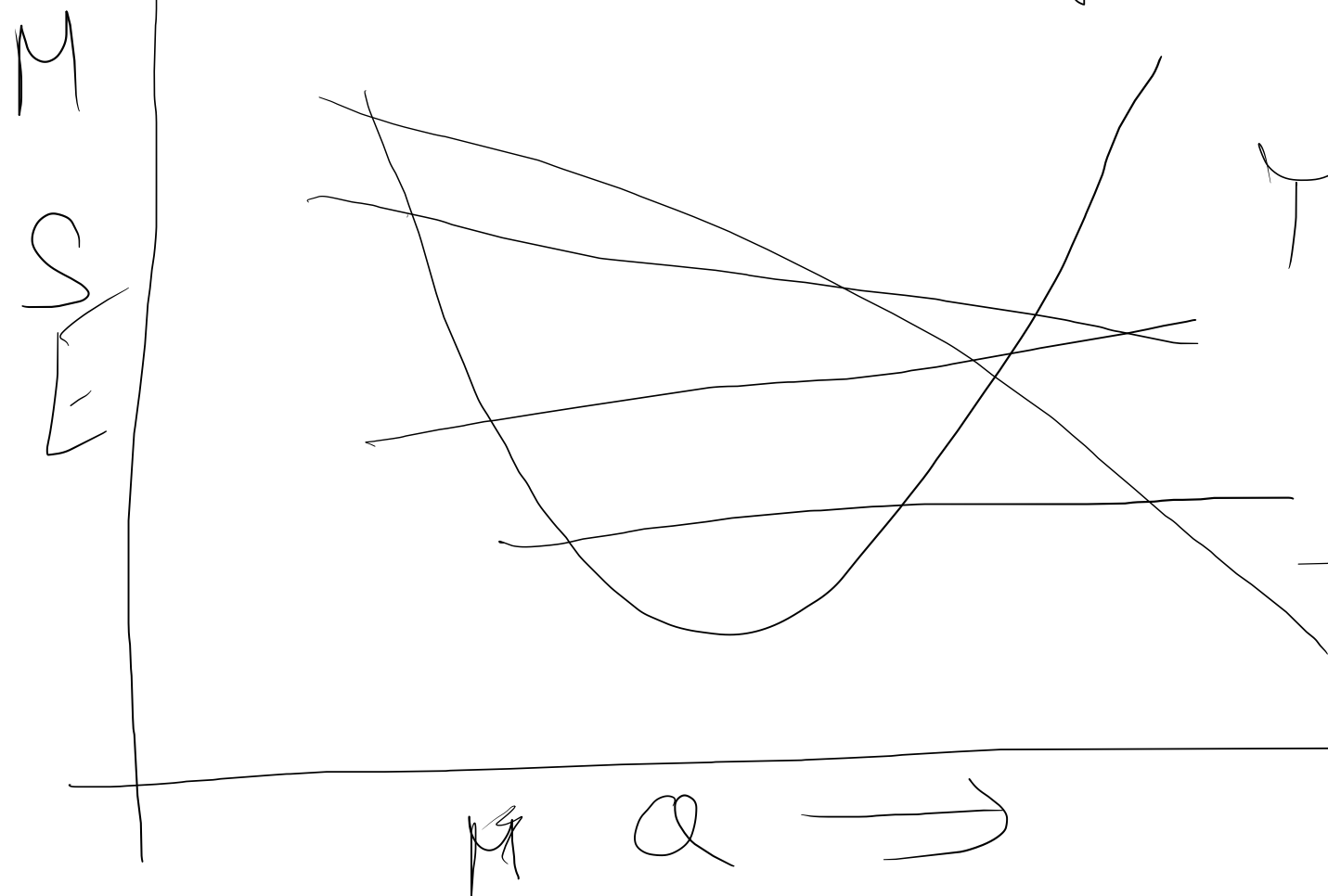
Our learning rate
is should be neither
too high or too low

(.001)

(.01)

(.1)

Why we use MSE as Cost function
for linear regression



There are no local
minima

