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Gradient Descent For Multiple Variables

Gradient Descent for Multiple Variables

The gradient descent equation itself is generally the same form; we just have to repeat it for our 'n' features:

```
repeat until convergence: {

$$\theta_0 := \theta_0 - \alpha \frac{1}{m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)}) \cdot x_0^{(i)}$$


$$\theta_1 := \theta_1 - \alpha \frac{1}{m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)}) \cdot x_1^{(i)}$$


$$\theta_2 := \theta_2 - \alpha \frac{1}{m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)}) \cdot x_2^{(i)}$$

  ...
}
```

In other words:

```
repeat until convergence: {

$$\theta_j := \theta_j - \alpha \frac{1}{m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)}) \cdot x_j^{(i)} \quad \text{for } j := 0 \dots n$$

}
```

The following image compares gradient descent with one variable to gradient descent with multiple variables:

