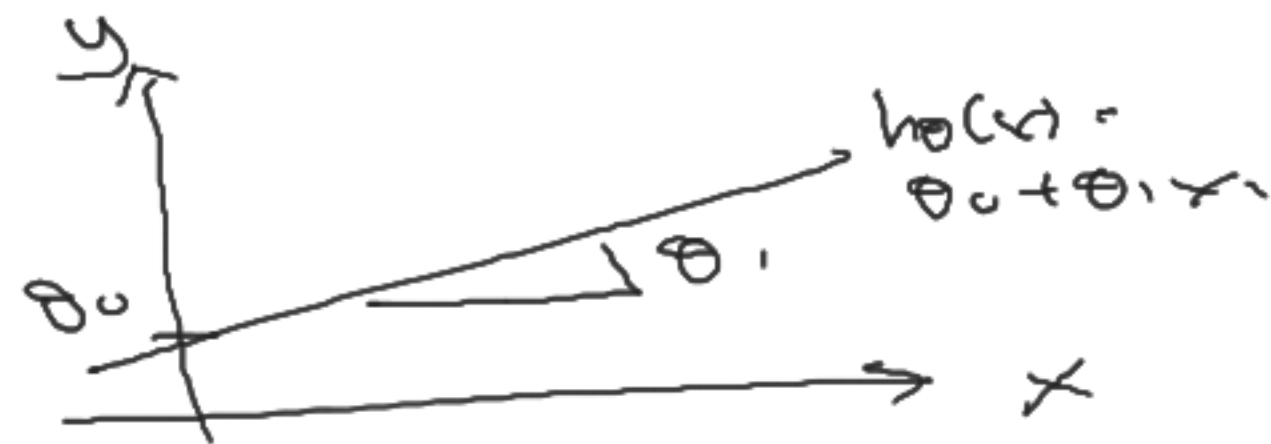


$$h_{\theta}(x) = \theta_0 + \theta_1 x$$



$$h_{\theta}(x) = \theta_0 + \theta_1 x_1 + \theta_2 x_2$$

\uparrow \uparrow
 bedroom sq ft

θ_0 : intercept
bias

$m=5$

m : number of training example

index	x	y
1	10	
2		
...		
100		

70~80%: training data

30~20%: test data

if the number of samples $n=100$, then $m=80$
 and the training vs test ratio 0.8:0.2

$i=1$

x_i	y_i	$h_{\theta}(x_i)$	$(h_{\theta}(x_i) - y_i)^2$	$(h_{\theta}(x_i) - y_i)$	$ h_{\theta}(x_i) - y_i $
3	2	3	$(3-2)^2 = 1$	1	1
2	3	2	$(2-3)^2 = 1$	-1	1
4	5	4	$(4-5)^2 = 1$	-1	1
1	1	1	$(1-1)^2 = 0$	0	0
5	4	5	$(5-4)^2 = 1$	1	1

$m=5$

$\sum_{i=1}^m = 1 + 1 + 1 + 0 + 1 = 4$

$\sum_{i=1}^m = 4$

i indicates the 1st sample

Cost function

$$J(\theta_0, \theta_1) = \frac{1}{2m} \sum_{i=1}^m (h_{\theta}(x_i) - y_i)^2$$

$$J(0, 1) = \frac{1}{2m} \cdot 4$$

$$= \frac{1}{(2)(5)} \cdot 4^2 = 0.8$$

$$J(0, 1) \rightarrow \theta_0 = 0, \theta_1 = 1$$

Hypothesis eqn:

$$\begin{aligned} h_{\theta}(x) &= \theta_0 + \theta_1 x_1 \\ &= 0 + 1 \cdot x_1 \\ &= x_1 \end{aligned}$$

$$\begin{aligned} MAE &= \frac{1}{m} \sum_{i=1}^m |h_{\theta}(x_i) - y_i| \\ &= \frac{1}{4} \cdot 4 \end{aligned}$$

$$\begin{aligned}h_{\theta}(x) &= \theta_0 + \theta_1 x_1 \\&= -1 + 0.5x_1\end{aligned}$$

$$\begin{aligned}h_{\theta}(3) &= -1 + 0.5(3) \\&= \underline{0.5}\end{aligned}$$

Low changes = low variance

High robustness = high bias

Not sensitive

just nice

high variance = high changes
low bias

Predictions
is bad

even on training data.

Train acc ↓
Test acc ↓

underfitting?

?

overfitting?

Q.) How do we know if our model?

a) underfitting

b) overfitting

What happens
to the accuracy?

Check

Accuracy

`C_classification`

R^2 , RMSE

`C_regression`

	Training	Test
model A	95%	40%
model B	90%	80%

Which is better
and why?

3. Suppose you have $m = 23$ training examples with $n = 5$ features (excluding the additional all-ones feature for the intercept term, which you should add). The normal equation is $\theta = (X^T X)^{-1} X^T y$. For the given values of m and n , what are the dimensions of θ , X , and y in this equation?

1. X is 23×6 , y is 23×6 , θ is 6×6
2. X is 23×5 , y is 23×1 , θ is 5×1
3. X is 23×6 , y is 23×1 , θ is 6×1
4. X is 23×6 , y is 23×1 , θ is 5×5

Ans: 3

	θ_0	θ_1	θ_2	Features θ_3	θ_4	θ_5	Target output y
index	x_0	x_1	x_2	x_3	x_4	x_5	y
1	1						y_1
2	1						y_2
:	:						:
:	:						:
:	:						:
:	:						:
:	:						:
:	:						:
:	:						:
:	:						:
:	:						:
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:	:						:
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:	:						:
:	:						:
:	:						:
:	:						:
:	:						:
$m = 23$	1						y^{23}

$$h_{\theta}(x) = \theta_0^{(1)} x_0 + \theta_1 x_1 + \theta_2 x_2 + \theta_3 x_3 + \theta_4 x_4 + \theta_5 x_5$$

$$\theta = (X^T X)^{-1} X^T y$$

$$\theta = \begin{bmatrix} \theta_0 \\ \theta_1 \\ \vdots \\ \theta_5 \end{bmatrix} \quad y = \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_{23} \end{bmatrix}$$

6×1 23×1

$$X = \begin{bmatrix} x_0 & x_1 & x_2 & x_3 & x_4 & x_5 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ x_0 & x_1 & x_2 & x_3 & x_4 & x_5 \end{bmatrix}$$

23 23×6

