

Lecture 02 = Linear Model

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Linear Regression

$$\hat{y} = x * w$$

Training Loss

$$\text{loss} = (\hat{y} - y)^2 = (x * w - y)^2$$

Hours, x	Points y	Prediction = \hat{y} ($w=3$)	Loss
1	2	3	$(1)^2 = 1$
2	4	6	$(2)^2 = 4$
3	6	9	$(3)^2 = 9$

$$\text{mean} = 14/3$$

$$\text{MSE} = 14/3$$

Mean, mean square error

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