



1. Calculate slope of the line  $m = \frac{y_2 - y_1}{x_2 - x_1}$

2.  $y = mx + c$

3. Calculate the value of  $c$

$Y = 5X + 6$  (for a given set of data points)

$Y = 3X - 6$  (for another set of points)

$$y = f(X_1, X_2, X_3, X_4, \dots)$$

$X_1$  = Weight

$X_2$  = height

$X_3$  = Blood Sugar Levels...

$y = mX + c \rightarrow$  Simple Linear Regression

$y = m_1 X_1 + m_2 X_2 + \dots + c$  - Multiple Linear Regression

$$Y = 5x_1 + 6x_2 + 7$$

$$Y = f(x_1, x_2)$$

$x_2 = f(x_1)$  Not independent

Objective of LR =  $\text{Min} (\text{Actual} - \text{predicted})^2$

Predicted value =  $m_1x_1 + m_2x_2 + m_3x_3 \dots + c$

Fit Transform - > Two steps

- 1) Fit -> Learn the mean and sd for every column
- 2) Transform -> Apply the z transform  $(\text{actual} - \text{mean})/\text{sd}$

Transform - > 1 step

Training Set -> Apply fit\_transform, Test Set -> Transform

We only learn anything from the training set. We do not use the test for anything.

## **Overfitting (error on Test set is quite high)**

RMSE on Training set is very low  $< 1$ , RMSE on Test set is high  $> 5$

## **Underfitting (model has not learnt anything from the training data)**

RMSE on Training set is high  $> 5$ , RMSE on Test set is also high  $> 5$

Training RMSE  $\rightarrow 1.6$ , Test RMSE  $\rightarrow 2.3$

## **Regularization**

Objective function of Linear Reg model =

**Min (Actual - predicted)<sup>2</sup> + penalty term**

## Polynomial Regression

$$y = m_2 \cdot (x_1)^2 + m_2 \cdot (x_2)^2$$





