

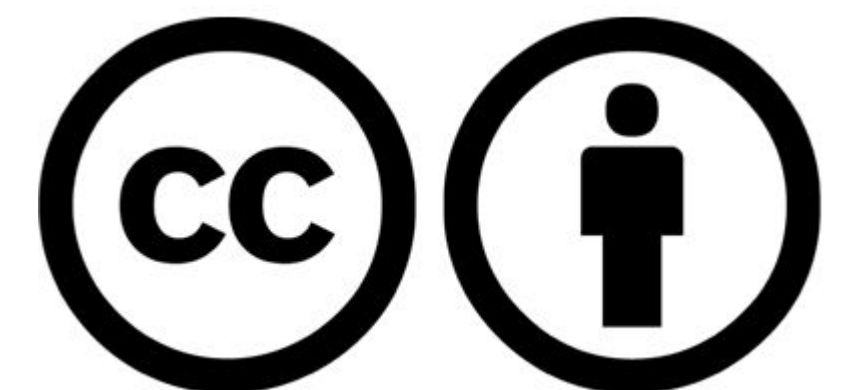
# Lecture 4

## Multivariable linear regression

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<http://hunkim.github.io/ml/>

Video (Korean): <https://youtu.be/kPxpJY6fRkY>



# Recap

- Hypothesis
- Cost function
- Gradient descent algorithm

# Recap

- Hypothesis

$$H(x) = Wx + b$$

- Cost function

$$cost(W, b) = \frac{1}{m} \sum_{i=1}^m (H(x^{(i)}) - y^{(i)})^2$$

- Gradient descent algorithm

# Predicting exam score: regression using one input (x)

one-variable  
one-feature

x (hours)	y (score)
10	90
9	80
3	50
2	60
11	40

# Predicting exam score: regression using three inputs ( $x_1$ , $x_2$ , $x_3$ )

multi-variable/feature

$x_1$ (quiz 1)	$x_2$ (quiz 2)	$x_3$ (midterm 1)	Y (final)
73	80	75	152
93	88	93	185
89	91	90	180
96	98	100	196
73	66	70	142

Test Scores for General Psychology

# Hypothesis

$$H(x) = Wx + b$$

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$$H(x_1, x_2, x_3) = w_1x_1 + w_2x_2 + w_3x_3 + b$$

# Cost function

$$H(x_1, x_2, x_3) = w_1x_1 + w_2x_2 + w_3x_3 + b$$

$$cost(W, b) = \frac{1}{m} \sum_{I=1}^m (H(x_1^{(i)}, x_2^{(i)}, x_3^{(i)}) - y^{(i)})^2$$



# Multi-variable

$$H(x_1, x_2, x_3) = w_1x_1 + w_2x_2 + w_3x_3 + b$$

$$H(x_1, x_2, x_3, \dots, x_n) = w_1x_1 + w_2x_2 + w_3x_3 + \dots + w_nx_n + b$$

# Matrix

$$w_1x_1 + w_2x_2 + w_3x_3 + \dots + w_nx_n$$

# Matrix multiplication

The diagram shows the calculation of the dot product between the first row of the first matrix and the first column of the second matrix. A yellow curved arrow labeled "Dot Product" connects the first row of the first matrix to the first column of the second matrix, and then points to the result 58 in the resulting matrix.

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} \times \begin{bmatrix} 7 & 8 \\ 9 & 10 \\ 11 & 12 \end{bmatrix} = \begin{bmatrix} 58 & \end{bmatrix}$$

# Hypothesis using matrix

$$w_1x_1 + w_2x_2 + w_3x_3 + \dots + w_nx_n$$

$$(x_1 \quad x_2 \quad x_3) \cdot \begin{pmatrix} w_1 \\ w_2 \\ w_3 \end{pmatrix} = (x_1w_1 + x_2w_2 + x_3w_3)$$

$$H(X) = XW$$

# Hypothesis using matrix

$$H(x_1, x_2, x_3) = x_1w_1 + x_2w_2 + x_3w_3$$

$x_1$	$x_2$	$x_3$	Y
73	80	75	152
93	88	93	185
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Test Scores for General Psychology

# Hypothesis using matrix

$$H(x_1, x_2, x_3) = x_1w_1 + x_2w_2 + x_3w_3$$

$x_1$	$x_2$	$x_3$	Y
73	80	75	152
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Test Scores for General Psychology

$$(x_1 \quad x_2 \quad x_3) \cdot \begin{pmatrix} w_1 \\ w_2 \\ w_3 \end{pmatrix} = (x_1w_1 + x_2w_2 + x_3w_3)$$

$$H(X) = XW$$

# Many x instances

$\mathbf{x}_1$	$\mathbf{x}_2$	$\mathbf{x}_3$	$\mathbf{Y}$
73	80	75	152
93	88	93	185
89	91	90	180
96	98	100	196
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Test Scores for General Psychology

$$(x_1 \quad x_2 \quad x_3) \cdot \begin{pmatrix} w_1 \\ w_2 \\ w_3 \end{pmatrix} = (x_1 w_1 + x_2 w_2 + x_3 w_3)$$

$x_1$	$x_2$	$x_3$	Y
73	80	75	152
93	88	93	185
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# Hypothesis using matrix

$$w_1x_1 + w_2x_2 + w_3x_3 + \dots + w_nx_n$$

$$\begin{pmatrix} x_{11} & x_{12} & x_{13} \\ x_{21} & x_{22} & x_{23} \\ x_{31} & x_{32} & x_{33} \\ x_{41} & x_{42} & x_{43} \\ x_{51} & x_{52} & x_{53} \end{pmatrix} \cdot \begin{pmatrix} w_1 \\ w_2 \\ w_3 \end{pmatrix} = \begin{pmatrix} x_{11}w_1 + x_{12}w_2 + x_{13}w_3 \\ x_{21}w_1 + x_{22}w_2 + x_{23}w_3 \\ x_{31}w_1 + x_{32}w_2 + x_{33}w_3 \\ x_{41}w_1 + x_{42}w_2 + x_{43}w_3 \\ x_{51}w_1 + x_{52}w_2 + x_{53}w_3 \end{pmatrix}$$

$$H(X) = XW$$



# Hypothesis using matrix

$$\begin{pmatrix} x_{11} & x_{12} & x_{13} \\ x_{21} & x_{22} & x_{23} \\ x_{31} & x_{32} & x_{33} \\ x_{41} & x_{42} & x_{43} \\ x_{51} & x_{52} & x_{53} \end{pmatrix} \cdot \begin{pmatrix} w_1 \\ w_2 \\ w_3 \end{pmatrix} = \begin{pmatrix} x_{11}w_1 + x_{12}w_2 + x_{13}w_3 \\ x_{21}w_1 + x_{22}w_2 + x_{23}w_3 \\ x_{31}w_1 + x_{32}w_2 + x_{33}w_3 \\ x_{41}w_1 + x_{42}w_2 + x_{43}w_3 \\ x_{51}w_1 + x_{52}w_2 + x_{53}w_3 \end{pmatrix}$$

[5, 3]

[3, 1]

[5, 1]

$$H(X) = XW$$

# Hypothesis using matrix

$$\begin{array}{ccc} \left( \begin{array}{|c|} \hline \mathbf{X} \\ \hline \end{array} \right) & \times & \left( \begin{array}{|c|} \hline \mathbf{W} \\ \hline \end{array} \right) = \left( \begin{array}{|c|} \hline \mathbf{H(X)} \\ \hline \end{array} \right) \\ [5, 3] & [?, ?] & [5, 1] \end{array}$$

$$H(X) = XW$$

# Hypothesis using matrix

$$\begin{pmatrix} x_{11} & x_{12} & x_{13} \\ x_{21} & x_{22} & x_{23} \\ x_{31} & x_{32} & x_{33} \\ x_{41} & x_{42} & x_{43} \\ x_{51} & x_{52} & x_{53} \end{pmatrix} \cdot \begin{pmatrix} w_1 \\ w_2 \\ w_3 \end{pmatrix} = \begin{pmatrix} x_{11}w_1 + x_{12}w_2 + x_{13}w_3 \\ x_{21}w_1 + x_{22}w_2 + x_{23}w_3 \\ x_{31}w_1 + x_{32}w_2 + x_{33}w_3 \\ x_{41}w_1 + x_{42}w_2 + x_{43}w_3 \\ x_{51}w_1 + x_{52}w_2 + x_{53}w_3 \end{pmatrix}$$

$[n, 3] \qquad [3, 1] \qquad [n, 1]$

$$H(X) = XW$$

# Hypothesis using matrix (n output)

$$\begin{pmatrix} x_{11} & x_{12} & x_{13} \\ x_{21} & x_{22} & x_{23} \\ x_{31} & x_{32} & x_{33} \\ x_{41} & x_{42} & x_{43} \\ x_{51} & x_{52} & x_{53} \end{pmatrix} \cdot \begin{matrix} ? \\ ? \\ ? \\ ? \\ ? \end{matrix} = \begin{pmatrix} x_{11}w_{11} + x_{12}w_{21} + x_{13}w_{31} & x_{11}w_{12} + x_{12}w_{22} + x_{13}w_{32} \\ x_{21}w_{11} + x_{22}w_{21} + x_{23}w_{31} & x_{21}w_{12} + x_{22}w_{22} + x_{23}w_{32} \\ x_{31}w_{11} + x_{32}w_{21} + x_{33}w_{31} & x_{31}w_{12} + x_{32}w_{22} + x_{33}w_{32} \\ x_{41}w_{11} + x_{42}w_{21} + x_{43}w_{31} & x_{41}w_{12} + x_{42}w_{22} + x_{43}w_{32} \\ x_{51}w_{11} + x_{52}w_{21} + x_{53}w_{31} & x_{51}w_{12} + x_{52}w_{22} + x_{53}w_{32} \end{pmatrix}$$

$[n, 3] \quad [?, ?] \quad [n, 2]$

$$H(X) = XW$$

# Hypothesis using matrix (n output)

$$\begin{pmatrix} x_{11} & x_{12} & x_{13} \\ x_{21} & x_{22} & x_{23} \\ x_{31} & x_{32} & x_{33} \\ x_{41} & x_{42} & x_{43} \\ x_{51} & x_{52} & x_{53} \end{pmatrix} \cdot \begin{pmatrix} w_{11} & w_{12} \\ w_{21} & w_{22} \\ w_{31} & w_{32} \end{pmatrix} = \begin{pmatrix} x_{11}w_{11} + x_{12}w_{21} + x_{13}w_{31} & x_{11}w_{12} + x_{12}w_{22} + x_{13}w_{32} \\ x_{21}w_{11} + x_{22}w_{21} + x_{23}w_{31} & x_{21}w_{12} + x_{22}w_{22} + x_{23}w_{32} \\ x_{31}w_{11} + x_{32}w_{21} + x_{33}w_{31} & x_{31}w_{12} + x_{32}w_{22} + x_{33}w_{32} \\ x_{41}w_{11} + x_{42}w_{21} + x_{43}w_{31} & x_{41}w_{12} + x_{42}w_{22} + x_{43}w_{32} \\ x_{51}w_{11} + x_{52}w_{21} + x_{53}w_{31} & x_{51}w_{12} + x_{52}w_{22} + x_{53}w_{32} \end{pmatrix}$$

[n, 3]

[3, 2]

[n, 2]

$$H(X) = XW$$

# **$WX$ vs $XW$**

- Lecture (theory):

$$H(x) = Wx + b$$

- Implementation (TensorFlow)

$$H(X) = XW$$

# **Next** **Logistic Regression** **(Classification)**

