

Multiple Features

Note: [7:25 - θ^T is a 1 by (n+1) matrix and not an (n+1) by 1 matrix]

Linear regression with multiple variables is also known as "multivariate linear regression".

We now introduce notation for equations where we can have any number of input variables.

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\begin{align*}x_j^{(i)} &= \text{value of feature } j \\ &\text{in the } i^{\text{th}} \text{ training example} \\\hline x^{(i)} &= \text{the input (features) of the } i^{\text{th}} \text{ training example} \\\hline m &= \text{the number of training examples} \\\hline n &= \text{the number of features} \end{align*}
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The multivariable form of the hypothesis function accommodating these multiple features is as follows:

$$h_{\theta}(x) = \theta_0 + \theta_1 x_1 + \theta_2 x_2 + \theta_3 x_3 + \dots + \theta_n x_n$$

In order to develop intuition about this function, we can think about θ_0 as the basic price of a house, θ_1 as the price per square meter, θ_2 as the price per floor, etc. x_1 will be the number of square meters in the house, x_2 the number of floors, etc.

Using the definition of matrix multiplication, our multivariable hypothesis function can be concisely represented as:

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\begin{align*}h_{\theta}(x) &= \begin{bmatrix} \theta_0 \\ \theta_1 \\ \vdots \\ \theta_n \end{bmatrix} \begin{bmatrix} x_0 \\ x_1 \\ \vdots \\ x_n \end{bmatrix} \\ &= \theta^T x \end{align*}
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This is a vectorization of our hypothesis function for one training example; see the lessons on vectorization to learn more.

Remark: Note that for convenience reasons in this course we assume $x_0^{(i)} = 1$ for $i \in \{1, \dots, m\}$. This allows us to do matrix operations with θ and x . Hence making the two vectors ' θ ' and $x^{(i)}$ match each other element-wise (that is, have the same number of elements: n+1).]