Linear regression

-Brief description:

The code applies gradient descent algorithm ,assume initial values for weights and bias , calculate y and then optimize the parameters to reduce the cost function , learning rate it update to be smaller if cost is getting higher. I assumed termination will be when cost function is almost constant it can be also done through specific number of iterations.

Data is normalized if the dataset is multivariate.

Evaluating performance used mean absolute error metric calculating error.

$$MAE = \frac{1}{n} \sum_{i=1}^{n} |Y_i - \hat{Y}_i|$$

-Findings:

Univariate data:

accuracy->72.06216290039492

cost-> 703.9233692722146

Multivariate data:

accuracy-> 26.120616706412246

cost-> 142529691861.11697 ??

-I do not know why is this so high 😕

