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XLessons

This Course: Machine Learning

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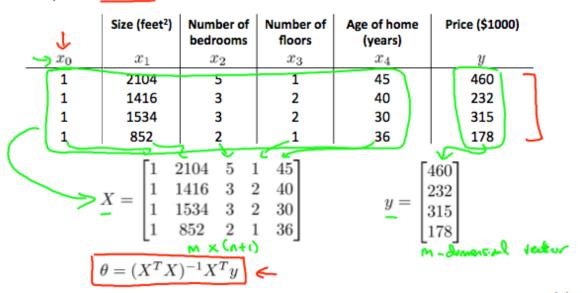
Normal Equation

Note: [8:00 to 8:44 - The design matrix X (in the bottom right side of the slide) given in the example should have elements x with subscript 1 and superscripts varying from 1 to m because for all m training sets there are only 2 features x_0 and x_1 . 12:56 - The X matrix is m by (n+1) and NOT n by n.]

Gradient descent gives one way of minimizing J. Let's discuss a second way of doing so, this time performing the minimization explicitly and without resorting to an iterative algorithm. In the "Normal Equation" method, we will minimize J by explicitly taking its derivatives with respect to the θ j's, and setting them to zero. This allows us to find the optimum theta without iteration. The normal equation formula is given below:

$$\theta = (X^T X)^{-1} X^T y$$

Examples: m = 4.



There is **no need** to do feature scaling with the normal equation.

The following is a comparison of gradient descent and the normal equation:

Gradient Descent	Normal Equation
Need to choose alpha	No need to choose alpha

Needs many iterations	No need to iterate
O (kn^2)	O (n^3) , need to calculate inverse of X^TX
Works well when n is large	Slow if n is very large
large number of features, the nor	Iting the inversion has complexity $\mathcal{O}(n^3)$. So if we have a very mal equation will be slow. In practice, when n exceeds 10,000 it a normal solution to an iterative process.
large number of features, the nor	mal equation will be slow. In practice, when n exceeds 10,000 it