

```
$y_?$, $y$, *.target { color: Crimson      }
$x_*$, *.feat         { color: DodgerBlue    }
$\beta_*$, *.slope    { color: MediumPurple }
```

Consider a dataset  $D = \{(\mathbf{x}_i, y_i)\}^N$  of  $N$  data points, where  $\mathbf{x}_i = (x_{i1}, x_{i2}, \dots, x_{iM})$  is a **feature vector** with  $M$  features, and  $y_i$  is the **target, i.e., the response, variable**. Let  $x_j$  denote the  $j$ th variable in feature space. A typical linear regression model can then be expressed mathematically as:

$$y = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \dots + \beta_M x_M$$

This model assumes that the relationships between the target variable  $y_i$  and features  $x_j$  are linear and can be captured in **slope terms**  $\beta_1, \beta_2, \dots, \beta_M$ .

```
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$x_*$, *.feat         { color: DodgerBlue    }
$\beta_*$, *.slope    { color: MediumPurple }
$\beta_0$             { color: inherit      }
```

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```
$y$ { label: target }
```

$$\begin{array}{c} y = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \dots + \beta_M x_M \\ | \\ \text{target} \end{array}$$

```
$y$ { label: target      }
$\beta_0$ { label: intercept }
$\beta_?$:nth(1) { label: slope term }
$x_1$ {
  label: feature;
  label-position: below
}
$M$ { label: # of features }
```

$$\begin{array}{ccccc} & & \text{slope} & & \\ & & \text{term} & & \\ \text{intercept} & & & & \\ \swarrow & & \searrow & & \\ y = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \dots + \beta_M x_M \\ \begin{array}{c} | \\ \text{target} \end{array} & & \begin{array}{c} | \\ \text{feature} \end{array} & & \begin{array}{c} | \\ \text{\# of} \\ \text{features} \end{array} \end{array}$$