

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:

$$\begin{array}{ccccccc}
 & & \text{feature} & & & & \\
 & & \text{slope} & \text{vector} & & & \\
 & \text{└─┘} & & \text{└─┘} & & & \\
 y = & \beta_0 & + & \beta_1 x_1 & + & \beta_2 x_2 & + \dots + \beta_M x_M \\
 \text{└─┘} & & & & & & \\
 \text{target} & & & & & & 
 \end{array}$$

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  $\beta_1, \beta_2, \dots, \beta_M$ .