Gradient Descent For Multiple Variables

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The gradient descent equation itself is generally the same form; we just have to repeat it for our 'n' features:

repeat until convergence: {

$$\theta_0 := \theta_0 - \alpha\frac{1}{m}\sum_{i=1}^{m}(h_\theta(x^{(i)}) - y^{(i)}) \cdot x_0^{(i)}$$

$$\theta_1 := \theta_1 - \alpha\frac{1}{m}\sum_{i=1}^{m}(h_\theta(x^{(i)}) - y^{(i)}) \cdot x_1^{(i)}$$

$$\theta_2 := \theta_2 - \alpha\frac{1}{m}\sum_{i=1}^{m}(h_\theta(x^{(i)}) - y^{(i)}) \cdot x_2^{(i)}$$

...

}

In other words:

repeat until convergence: {

$$\theta_j := \theta_j - \alpha\frac{1}{m}\sum_{i=1}^{m}(h_\theta(x^{(i)}) - y^{(i)}) \cdot x_j^{(i)} \qquad \text{for j := 0...n}$$

}

The following image compares gradient descent with one variable to gradient descent with multiple variables: