

Exercise

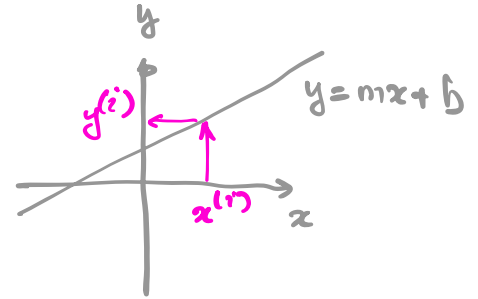
Please hand in this paper to the instructor before the end of the lecture.

Name: _____

Student number: _____ Date: _____

Q. You are given the following data:

	Features			Labels
1	$x_1^{(1)}$...	$x_d^{(1)}$	$y^{(1)}$
2	$x_1^{(2)}$...	$x_d^{(2)}$	$y^{(2)}$
⋮	⋮		⋮	⋮
N	$x_1^{(N)}$...	$x_d^{(N)}$	$y^{(N)}$



You are asked to fit a linear model to it. Complete the following tasks.

- Express the model mathematically.
- How many parameters this model will have?
- Write down the MSE loss expression for your setup.

1. $y = \theta_0 + \theta_1 x_1 + \dots + \theta_d x_d$

2. $d+1$

3.
$$\mathcal{L}(\theta_0, \theta_1, \dots, \theta_d) = \frac{1}{N} \sum_{i=1}^N (\hat{y}^{(i)} - y^{(i)})^2,$$

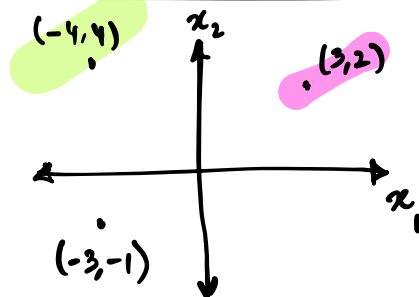
↑
prediction

where $\hat{y}^{(i)} = \theta_0 + \theta_1 x_1^{(i)} + \dots + \theta_d x_d^{(i)}, \quad i \in [1, N]$

4. Set up $Ax = b$ system for this model.

$$x = \begin{bmatrix} \theta_0 \\ \theta_1 \\ \vdots \\ \theta_d \end{bmatrix}$$

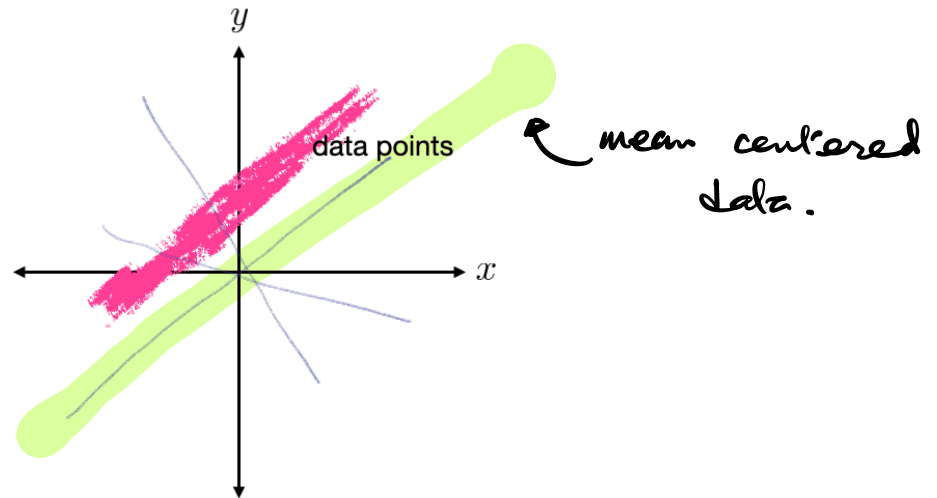
EXAMPLE:



$(x_1^{(1)}, x_2^{(1)}) = (3, 2)$

$(x_1^{(2)}, x_2^{(2)}) = (-4, 4)$

Q. Consider the following setup that shows a collection of data points. Here x -coordinate represents inputs and y -coordinates represents their respective output.



Since both x and y are continuous, we have a *regression* problem at our hand. We are asked to fit the following, single-parameter model to this data:

$$\underline{y = mx,}$$

where m is the lone model parameter.

Devise a scheme to fit this model to this data? Do you think this model has enough "model complexity" to fit this data well? Can you spot a problem? If there is a problem, can you suggest a fix.