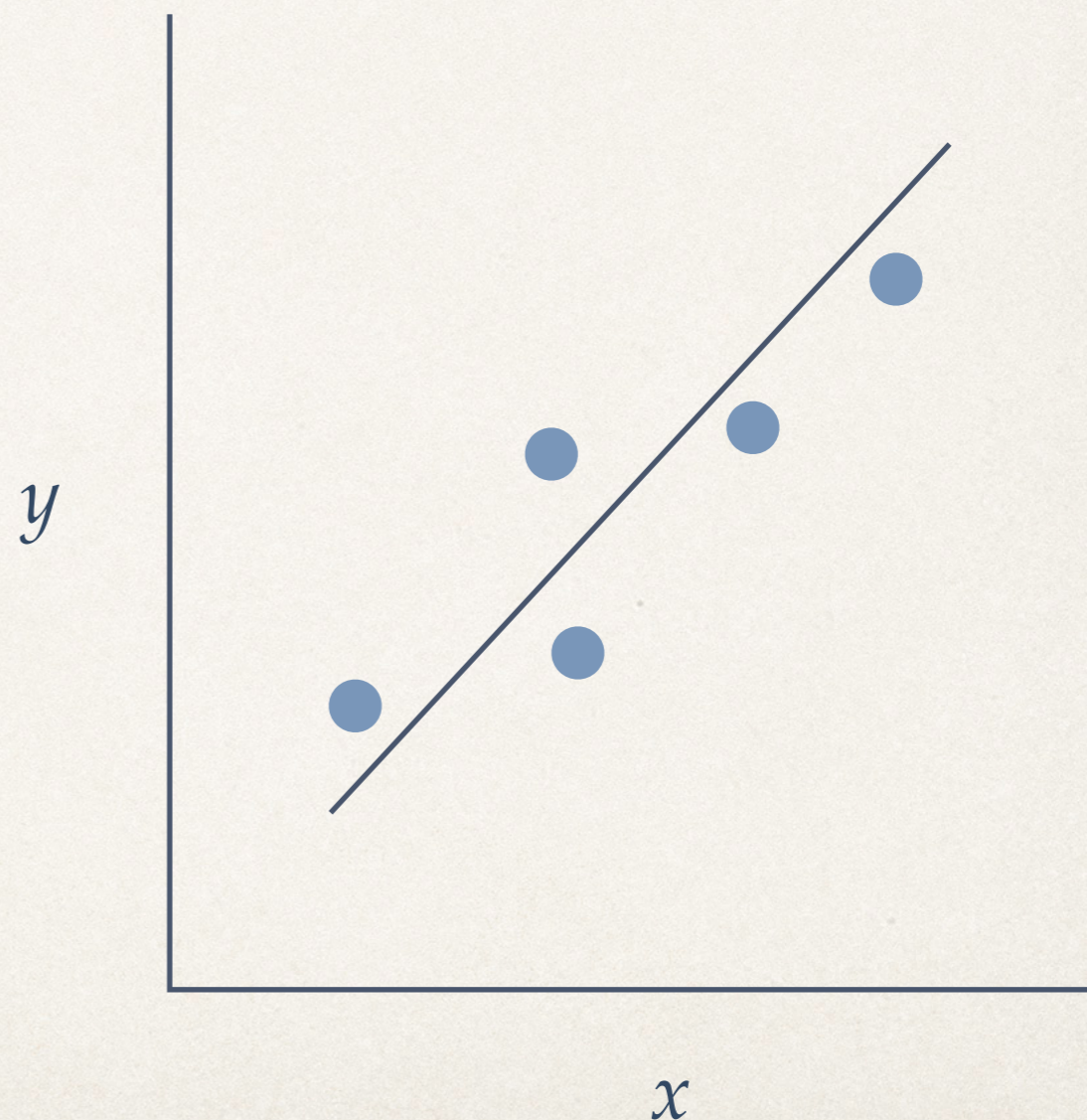


Linear regression

Let's say that there is an independent variable x on which a variable y depends. If we presume that there should be a linear relation between them, we can fit a line that has the lowest error. This is the method of least squares.

$$y = mx + b + \varepsilon$$



We want the minimum error, so we'll set ε to 0