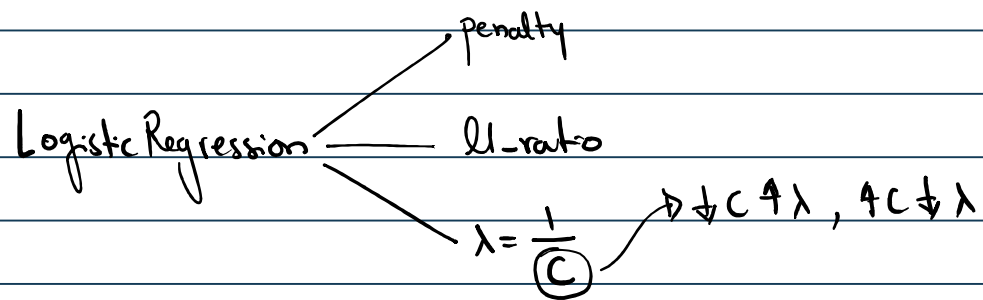


Regularization

Wednesday 1 May 2024 9:35 PM



$$L = -\frac{1}{n} \sum_{i=1}^n y_i \log \hat{y}_i + (1-y_i) \log (1-\hat{y}_i) + \lambda \|\beta\|^2 \rightarrow L2$$
$$+ \lambda \|\beta\| \rightarrow L1$$

\rightarrow Apply gradient descent

Analysis \rightarrow Wald's test

stats models \rightarrow Logistic Regression

AIC, BIC

[Learn Later]