

Classification with Logistic Regression:

- Logistic Regression is a popular statistical method used for binary classification problems. It can also be extended to multiclass classification using techniques like one-vs-all or softmax regression.
- Despite the name "**regression**," logistic regression is actually used for classification tasks, not regression tasks.
- The idea is to model the probability that an input belongs to a particular class using the logistic (sigmoid) function.

Cost Function for Logistic Regression:

- The cost function used in logistic regression is the **logistic loss** (also known as the cross-entropy loss or log loss).
- For a single training example, the logistic loss is calculated as:

$$-[y * \log(\hat{y}) + (1 - y) * \log(1 - \hat{y})]$$

Where:

- y is the actual class label (0 or 1) and \hat{y} is the predicted probability of belonging to class 1.
- The goal during training is to minimize the average logistic loss over the entire training dataset.

Gradient Descent for Logistic Regression:

- Gradient Descent is an optimization algorithm used to minimize the cost function and update the model's parameters iteratively.
- In logistic regression, the gradient of the logistic loss with respect to the model parameters (coefficients) is computed.
- The parameters are updated using the gradient in the opposite direction of the gradient multiplied by a learning rate.
- The learning rate is a hyperparameter that determines the step size in each iteration. It's important to choose an appropriate learning rate to ensure convergence.

The Problem of Overfitting:

- Overfitting occurs when a model learns the training data too well, capturing noise and random fluctuations rather than the underlying patterns.
- It results in a model that performs very well on the training data but generalizes poorly to new, unseen data.
- Causes of overfitting include having too many features compared to the number of training examples, using a complex model, and training for too many iterations.
- **Techniques to mitigate overfitting include:**
 - Regularization: Adding a penalty term to the cost function to discourage large parameter values.
 - Cross-Validation: Splitting the data into multiple folds for training and validation to get a better estimate of the model's generalization performance.
 - Feature Selection/Dimensionality Reduction: Removing irrelevant or redundant features.
 - Early Stopping: Monitoring the validation error and stopping training when it starts to increase.