

ARTIFICIAL INTELLIGENCE AND MACHINE LEARNING

DAY – 14

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Logistic Regression in Machine Learning

Logistic Regression is a supervised machine learning algorithm used for classification problems. Unlike linear regression which predicts continuous values it predicts the probability that an input belongs to a specific class. It is used for binary classification where the output can be one of two possible categories such as Yes/No, True/False or 0/1. It uses sigmoid function to convert inputs into a probability value between 0 and 1.

Types of Logistic Regression

1. Binomial Logistic Regression
 - Used when the output has two categories (e.g., Yes/No, 0/1).
 - Example: Predicting if a student will pass or fail.
2. Multinomial Logistic Regression
 - Used when the output has three or more categories with no order.
 - Example: Classifying an animal as a cat, dog, or sheep.
3. Ordinal Logistic Regression
 - Used when the output has ordered categories.
 - Example: Rating a product as low, medium, or high.

Assumptions of Logistic Regression

- Independent Observations: Each data point must be independent of others.
- Binary Output: The dependent variable should be binary (0 or 1) unless using multinomial/ordinal versions.
- Linearity in Log-Odds: Predictors should have a linear relationship with the log odds of the outcome.
- No Extreme Outliers: Outliers can affect model accuracy.
- Large Sample Size: A bigger dataset ensures more reliable results.

How Does Logistic Regression Work?

Logistic Regression is a supervised machine learning algorithm used for classification, especially when the output is binary (e.g., yes/no, 0/1).

Step-by-Step Working:

1. Takes Input Features (X):

Like age, income, or exam score — values that affect the prediction.

2. Applies a Linear Equation:

$$z = \theta_0 + \theta_1 x_1 + \theta_2 x_2 + \cdots + \theta_n x_n$$

3. Applies the Sigmoid Function:

The linear output z is passed through the sigmoid function to convert it into a probability between 0 and 1:

$$\text{Sigmoid}(z) = \frac{1}{1 + e^{-z}}$$

4. Makes Prediction:

- If the result is > 0.5 , it predicts class 1 (e.g., "yes")
- If the result is ≤ 0.5 , it predicts class 0 (e.g., "no")

Example:

Let's say you're predicting if a person will buy a product:

- Inputs: Age = 30, Salary = \$50,000
- Model calculates a score \rightarrow passes it through the sigmoid function
- If the probability = 0.85 \rightarrow predicts "Will Buy"