

1 Zadanie pierwsze

Logistic model:

$$P(y = 1|x, \theta) = \sigma(x\theta) = \frac{1}{1 + e^{-x\theta}} = \frac{1}{1 + \exp(-\sum_{i=1}^5 x_i\theta_i + \theta_0)}$$

Bayes model:

$$P(y = 1|x) = \frac{P(x|y = 1)P(y = 1)}{P(x)} = \frac{P(x|y = 1)P(y = 1)}{P(y = 1)P(x|y = 1) + P(y = 0)P(x|y = 0)} =$$

After dividing by numerator

$$= \frac{1}{1 + \frac{P(x|y=0)P(y=0)}{P(x|y=1)P(y=1)}} = \frac{1}{1 + \exp(\ln(\frac{P(x|y=0)P(y=0)}{P(x|y=1)P(y=1)}))} = \frac{1}{1 + \exp(\ln(\frac{P(x|y=0)}{P(x|y=1)}) + \ln(\frac{P(y=0)}{P(y=1)}))}$$

Naive assumption:

$$P(x|y = 0) = \prod_{i=1}^5 P(x_i|y = 0)$$
$$P(x|y = 1) = \prod_{i=1}^5 P(x_i|y = 1)$$

Rewriting previous expression we get:

$$P(y = 1|x) = \frac{1}{1 + \exp(\ln \frac{P(y=0)}{P(y=1)} + \sum \ln \frac{x_i|y=0}{x_i|y=1})}$$

Therefore, logistic regression is equivalent to naive Bayes when:

$$\theta_0 = \ln \frac{P(y = 0)}{P(y = 1)}$$
$$-\sum_{i=1}^5 x_i\theta_i = \sum \ln \frac{P(x_i|y = 0)}{P(x_i|y = 1)}$$