

CMPE 302 – Logistic Regression Assenment 5

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Question 1 – Likelihood and Gradient

Let the training dataset be $\{(X_i, y_i)\}_{i=1}^N$, where $X_i \in \mathbb{R}^d$ and $y_i \in \{0, 1\}$. The logistic regression model is defined as:

$$g_W(X_i) = \sigma(W^T X_i) = \frac{1}{1 + e^{-W^T X_i}}$$

- (a) Write down the log-likelihood function $\ell(W)$ for this model using the given dataset.
- (b) Derive the gradient of the log-likelihood function with respect to the weight vector W .
- (c) Explain whether gradient ascent or descent should be used to update W , and justify your choice.

Question 2 – Python Logistic Regression and Interpretation

Consider the following training data where X represents tumor size and y indicates whether the tumor is malignant ($y = 1$) or benign ($y = 0$):

$$X = [1.2, 2.3, 3.1, 4.5, 5.7], \quad y = [0, 0, 1, 1, 1]$$

- (a) Fit a logistic regression model using Python's `sklearn.linear_model.LogisticRegression`.
- (b) Write the learned sigmoid function $g_W(x)$ using the learned weights.
- (c) Compute the probability that a tumor of size 3.0 is malignant.
- (d) If the probability threshold is 0.5, what is the predicted class for a tumor size of 3.0? Justify.