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Week 3

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Assignment: Logistic Regression

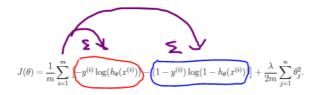
← Week 3



Ex2 Tutorial: vectorizing the Cost function

Tom Mosher Mentor · 2 years ago · Edited

The regularized cost calculation can be vectorized easily. Here is the cost equation from ex2.pdf, page 9.

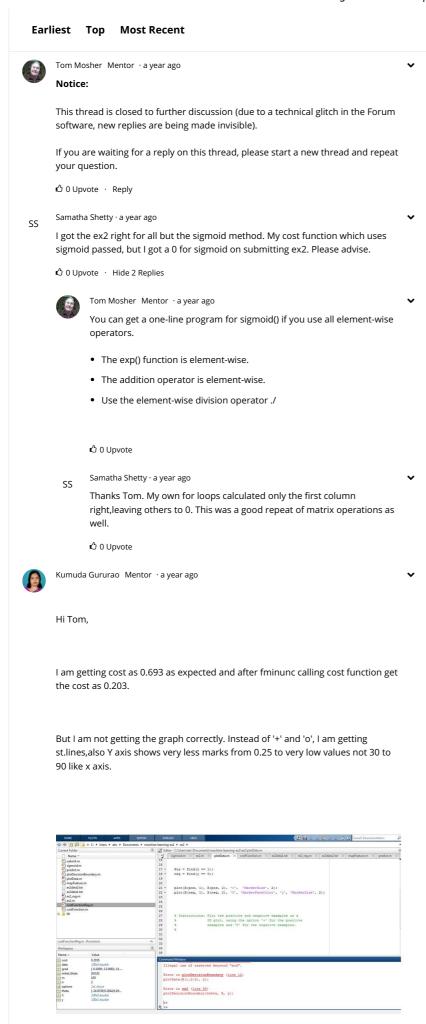


- 1. The hypothesis is a vector, formed from the sigmoid() of the products of X and θ . See the equation on ex2.pdf Page 4. Be sure your sigmoid() function passes the submit grader before going any further.
- 2. First focus on the circled portions of the cost equation. Each of these is a vector of size (m x 1). In the steps below we'll distribute the summation operation, as shown in purple, so we end up with two scalars (for the 'red' and 'blue' calculations).
- 3. The red-circled term is the sum of -y multiplied by the natural log of h. Note that the natural log function is log(). Don't use log10(). Since we want the sum of the products, we can use a vector multiplication. The size of each argument is (m x 1), and we want the vector product to be a scalar, so use a transposition so that (1 x m) times (m x 1) gives a result of (1 x 1), a scalar.
- 4. The blue-circled term uses the same method, except that the two vectors are (1 y) and the natural log of (1 h).
- 5. Subtract the right-side term from the left-side term
- 6. Scale the result by 1/m. This is the unregularized cost.
- 7. Now we have only the regularization term remaining. We want the regularization to exclude the bias feature, so we can set theta(1) to zero. Since we already calculated h, and theta is a local variable, we can modify theta(1) without causing any problems.
- 8. Now we need to calculate the sum of the squares of theta. Since we've set theta(1) to zero, we can square the entire theta vector. If we vector-multiply theta by itself, we will calculate the sum automatically. So use the same method we used in Steps 3 and 4 to multiply theta by itself with a transposition.
- 9. Now scale the cost regularization term by (lambda / (2 * m)). Be sure you use enough sets of parenthesis to get the correct result.
- 10. Now add your unregularized and regularized cost terms together.

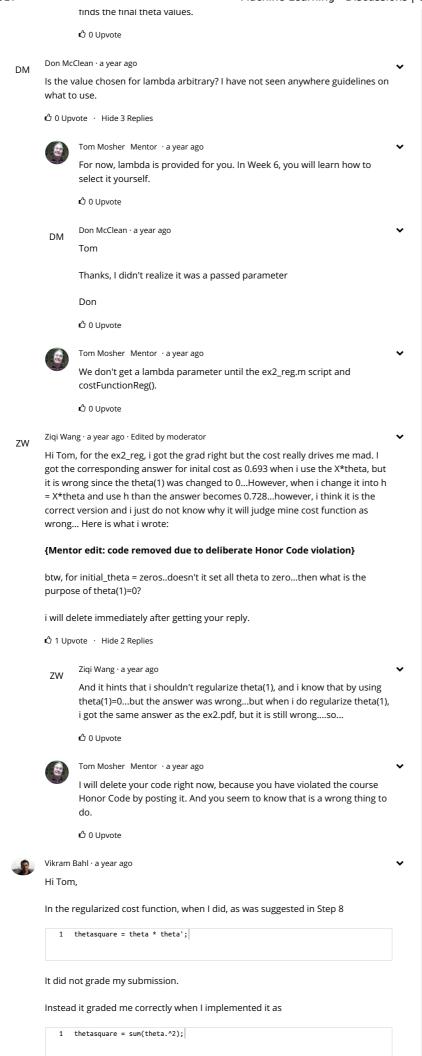
keywords: ex2 tutorial costfunction costfunctionreg

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It also suggests error in files given to us such as Error: File: plotData.m Line: 45 Column: 1 Illegal use of reserved keyword "end". Error in plotDecisionBoundary (line 12) plotData(X(:,2:3), y); Error in ex2 (line 95) plotDecisionBoundary(theta, X, y); I've given the screen shot below. Do let me know what should I do to get the graph correctly. 🖒 0 Upvote · Hide 5 Replies Tom Mosher Mentor · a year ago It appears that you may not have pasted the code into plotData.m in the correct location within the script template. 🖒 0 Upvote Tom Mosher Mentor ⋅ a year ago Also, go to this post, and read the notes in the ex2 section about the plotDecisionBoundary() function. https://www.coursera.org/learn/machinelearning/forum/8LDwTL2SEeSEJSIACyEKsQ/discussions/m0ZdvjSrEeWddil AC9pDDA 🖒 0 Upvote Kumuda Gururao Mentor · a year ago Thanks Tom. I had made a small mistake of putting +p instead of p in the prediction file. I've changed that and it worked fine. Thx a ton! I'v submitted the results and done well. 🖒 0 Upvote abdulrahman aljahoosh · a year ago should i refer to sigmoid(z) with @ in cost function 🖒 0 Upvote Tom Mosher Mentor ⋅ a year ago 🖒 0 Upvote jim · a year ago Are the costFunction for 1.2.2 and 1.2.3 the same? when i finish the costFunction for part 2 in ex2, i get 0.693 correctly. But when i try to to run part 3 (the text does not imply you have to change anything), it doesnt give the cost 0.203. 🖒 1 Upvote · Hide 1 Reply Tom Mosher Mentor · a year ago It is the same cost function. If your cost function works correctly (both for J and grad), it will give 0.693 for the all-zeros theta case, and will give the 0.203 as the final value of cost after fminunc() runs gradient descent and



I understand that vector multiplication with itself(transposed) automatically sums up and therefore these two should be the same.

What am I missing?

🖒 0 Upvote · Hide 1 Reply



Tom Mosher Mentor · a year ago · Edited

Theta is size (n x 1). So if you perform theta * theta', you get (n x 1) times $(1 \times n)$, which gives you a $(n \times n)$ square matrix. But the answer you want is a scalar (size 1x1). So try swapping the order of the operands.

 $(1 \times n)$ times $(n \times 1)$ will give the same result as sum(theta.^2).

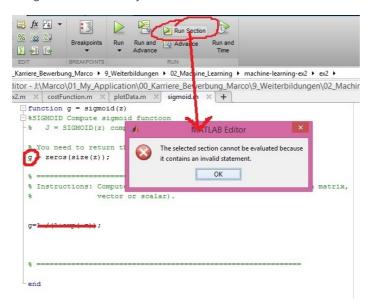
🖒 1 Upvote



Marco Moldenhauer · a year ago

Hello Tom, I already past the lecture ("compute sigmoid function"). So when I compute this in the comand window: g=sigmoid(0)=0.5 / this is ok!

But I dont understand when I press run section. There is always a error message and "g" is red underlined. Why?



🖒 0 Upvote · Hide 2 Replies



Tom Mosher Mentor ⋅ a year ago

Don't use the run button on a function that requires data parameters. Unless you provide the parameter 'z', it will be undefined when the function runs, and give you that error.

🖒 0 Upvote



Tom Mosher Mentor \cdot a year ago

I never use the run button at all for this work. I edit the scripts, then go to the command window and run one of the exercise scripts (ex2, ex2_multi, etc). Or I type in the whole function name including some data parameters.

🖒 1 Upvote



Marco Moldenhauer \cdot a year ago

Hallo Tom, I don't understand the last term in the cost function. The sum of theta??? Why we need that. I could find it in the lecture videos :(

🖒 0 Upvote · Hide 1 Reply



Tom Mosher Mentor · a year ago

That is the regularization term.

The course materials are slightly out of order. The regularization method is part of the four videos that are just after the programming assignment. 🖒 0 Upvote Marco Moldenhauer \cdot a year ago \cdot Edited Hello Tom why the hypothesis function is a vector? I gues ist a scalar? because Theta.'*x=Theta(0)*x1^(1)+Theta(1)*x2^(1)+Theta(2)*x2^(1)+Theta(4)*x4^(1) Theta(n+1)*x(n+1)^(1) 🖒 0 Upvote · Hide 2 Replies Tom Mosher Mentor · a year ago · Edited This tutorial teaches the vectorized method. theta' * x is a scalar. Note that lower-case x is only one training example. X * theta is a vector. X is the whole matrix of training examples. 🖒 1 Upvote Marco Moldenhauer \cdot a year ago Thank you Tom 🖒 0 Upvote Eddie Pease · a year ago I got stuck for a while using a double equals sign to set theta(1) equal to zero. A single equals seems to work. Does anyone know when you might use a double equals in Octave? 🖒 0 Upvote · Hide 1 Reply Tom Mosher Mentor ⋅ a year ago The '==' operator is the logical comparison. The '=' operator is the assignment operator. 🖒 0 Upvote Richard Guo · a year ago I am able to calculate the cost function, but how to calculate grad? Is grad the new theta after X y? 🖒 0 Upvote · Hide 6 Replies Tom Mosher Mentor \cdot a year ago \cdot Edited See the formula on the top of Page 5 of ex2.pdf. grad is the partial derivative of Cost. 🖒 0 Upvote Richard Guo · a year ago · Edited Thanks for the quick reply so its 1/m sum(J) * x (x in here is a vector or a matrix?) or just 1 /m* J * x is its dimension n x 1(base on X's feature? and same length as theta?) 🖒 0 Upvote



🖒 0 Upvote

Marilia Nunes Freire Ribeiro · a year ago

Tom Mosher Mentor · a year ago

There is a separate tutorial for the gradient.

The dimensions of grad must be the same as theta.

hello Tom, my sigmoid function passed on the test, then I tried to follow your tips but I made something wrong and couldn't find the mistake in my code yet, could you help me? First I assumed h as equal to theta' times X;

after this, I calculated the two parts, the red and the blue, where the red is the minus y' times log(h); the blue is the (one minus y) times the log(one minus h);

then, I put the J equal to 1/m times(.*) (the red minus the blue);

Assuming theta(1)=0;

then grad equal to theta' times theta;

after scale equal to the grad times lambda/(2*m);

finally, the cosFunction equal to J+grad;

I assumed in my sigmoid function as g equal to 1/(1 plus e^(-z)));

and passed on the test. what could be wrong? Thank you since now.

🖒 0 Upvote



Suresh Kandulapati \cdot a year ago

Dear Tom,

Thank you so much for your clarifications for doing the assignments.

Please tell me what value should be assigned to "lambda" in this example.

🖒 0 Upvote



Tom Mosher Mentor · a year ago

In costFunctionReg(), the lambda value is passed to the function as a parameter. The script that is calling the function provides the value. That is "ex2_reg.m" in this case.

🖒 0 Upvote



Marcio Ribeiro · a year ago

Hi,

I have done the sigmoid function as mentioned, and it worked, but I didn't understood. Isn't the sigmoid(z) originated from g(theta' x)? Why we change the order and don't transpose theta?

Thanks!

🖒 1 Upvote · Hide 3 Replies



Tom Mosher Mentor ⋅ a year ago

theta and X are not used inside your sigmoid function. The script that calls your sigmoid function handles theta and X.

🖒 1 Upvote



Marcio Ribeiro · a year ago

I think I got it. The (z) is just the product between X and theta, and without doing like explained above, the matrix dimensions wouldn't fit for multiplication.

Thanks for your help!

🖒 0 Upvote



Tom Mosher Mentor · a year ago

Nice work!

🖒 0 Upvote



Dan Jeffrey · a year ago · Edited

I am stuck on the cost function. I suspect my limited experience with matrices is at the root of my problem. Why is initial_theta a 3 x 1 matrix and not 1 x 3? I thought it was supposed to represent the coefficients of the hypothesis function.

If so why are they arranged in columns?

I believe I want to create a matrix of hypotheses of size 100 x 1 to use in the cost and gradient calculations. I do not see how to do that with the hypothesis

function that was given in the exercise instructions: g(transpose(theta) * X) cannot work with matrices of the dimensions we are using. initial_theta is 3 x 1. Transpose(initial_theta) is 1 x 3. Neither of these can be multiplied by X (100 x 3).

and gradient calculations, I do not see now to do that with the hypothesis

Can you see where I might be misunderstanding the matrices?

🖒 2 Upvote · Hide 12 Replies



Simon Middlemiss · a year ago

Did you solve this? I have come to the same conclusion. Theta as passed into 'costFunction' cannot be transposed and multiplied by X as definition of h(x) calls for.

🖒 0 Upvote



Dan Jeffrey · a year ago

Yes. I first figured it out "backwards" by studying the vectors in the programming assignment. Making the matrices fit by dimensions led me to the correct code. Then I studied the meaning of the correct code in terms of the content of those matrices.

The biggest confusion for me came from the variable names, X and X. I was regarding lower case X in the same way as upper case X.

🖒 1 Upvote



Tom Mosher Mentor · a year ago

@Simon:

Prof Ng's definition of h(x) holds for x as a vector of one training example. (1 x n) times (n x 1) gives a scalar result.

But if X is the whole matrix of training examples, size (m \times n), then the hypothesis is a vector, formed from (m \times n) times (n \times 1) giving a (m \times 1) result.

That is, "h = X * theta", if you are using the vectorized method.

As Dan mentions, dimensional analysis can be very helpful.

🖒 1 Upvote



Richard Guo · a year ago

Hi Tom I am confused? such as the left part of the function we will have -y $* \log(\text{sigmoid}(X * \text{theta}))$, is this a parallel multiplication(we will get m x 1 result)?

🖒 0 Upvote



Tom Mosher Mentor \cdot a year ago

X * theta will give a (m x 1) result.

sigmoid() and log() are both element-wise functions, so the return will also be $(m \times 1)$.

To multiply by y, you can use element-wise multiplication with the log() result, and then use sum() to get the summation.

You can also use vector multiplication to compute the sum automatically, if you wish. Either method is good.

🖒 4 Upvote



Jacob Krajewski · a year ago

Tom, things like making vector math work are great, but is it just something we have the freedom to do at any time to just make the math work?

What I mean is that the formula doesn't call for -y' * $\log(\operatorname{sigmoid}(X*h)$, yet

tor the sake of matlab, we need to do such operations... What I wonder is to what degree can we simply fuddle around until it works? and why does it work? And doesn't the formula reflect what we write in code? Sorry for the lengthy question, some things seem a bit "well how was I supposed to know to do that from the math, but for the vectors don't match up so I'm forced to?"

🖒 1 Upvote



Tom Mosher Mentor · a year ago · Edited

~

The equations we're given are just the math. They aren't written with any specific implementation in mind. We have a very powerful tool that is good at matrix algebra (Octave and MATLAB). The skill of the computer (or machine learning) scientist lies in learning how to change theory into practice.

🖒 1 Upvote



Jacob Krajewski · a year ago



Good answer. So my skills are in fuddling till it works, right :P j/k

🖒 0 Upvote



Tom Mosher Mentor \cdot a year ago



This gap in the instruction materials is the reason why the tutorials were written to emphasize the vectorized method.

🖒 0 Upvote



Jacob Krajewski · a year ago



Thank you, the challenge is embraced. I think I was hurried because of an impending deadline!

🖒 1 Upvote



Preetha Rajan · a year ago · Edited



Tom, thank you very very much, for the incredibly valuable information about the log() function and sigmoid() function, producing element-wise results! I was honestly, at my wits-end with this assignment, as I kept getting a matrix as the 'value' for the cost function J (upon running my codes on various test cases), rather than a scalar! My code works fine, now!:)

🖒 0 Upvote



Tom Mosher Mentor ⋅ a year ago



Nice work!

🖒 0 Upvote



Oj ∙ a year ago



I am still at the implement sigmoid function part

sir,

i have used element division,

broken up the code for g(z) in parts,

changed the name to sigmoid(z)

changed it to g as well

but all this time there were two errors:

undefined function or variable z

or

sigmoid needs another argument

i am at my wits end.any help would be greatly appreciated

🖒 0 Upvote · Hide 4 Replies



Tom Mosher Mentor \cdot a year ago

