

Logistic regression is a statistical method used for binary classification tasks, where the dependent variable is categorical and has only two possible outcomes (e.g., 0 or 1, True or False, Yes or No). It models the probability that an instance belongs to a particular class based on one or more independent variables.

Here's a comprehensive explanation of the logistic regression model, along with a practical example using Python and sample data:

Logistic Regression Model:

The logistic regression model uses the logistic function (also known as the sigmoid function) to model the probability of the dependent variable being in a particular class. The logistic function is defined as:

$$p(X) = \frac{1}{1 + e^{-z}}$$

Where:

- $p(X)$  is the probability that the dependent variable is in class 1.
- $z$  is the linear combination of the independent variables and their coefficients.

The linear combination  $z$  is calculated as:

$$z = \beta_0 + \beta_1 \cdot x_1 + \beta_2 \cdot x_2 + \dots + \beta_n \cdot x_n$$

Where

$x_1, x_2, \dots, x_n$  are the independent variables.

$\beta_0, \beta_1, \dots, \beta_n$  are the coefficients to be estimated.

The coefficients  $\beta_0, \beta_1, \dots, \beta_n$  are estimated using maximum likelihood estimation, and the model is trained to minimize the log loss or cross-entropy loss function.

### Practical Example:

Let's consider a practical example of predicting whether a student passes or fails an exam based on the number of hours they studied. We'll use Python and sample data to demonstrate logistic regression.

### Sample data

```
import numpy as np
```

```
# Sample data (hours studied and corresponding exam outcomes: 0 = fail, 1 = pass)
```

```
hours_studied = np.array([1, 2, 3, 4, 5, 6, 7, 8, 9, 10])
```

```
exam_outcome = np.array([0, 0, 0, 0, 1, 1, 1, 1, 1, 1])
```

### **Python Code for Logistic Regression:**

```
from sklearn.linear_model import LogisticRegression
```

```
# Reshape the data (required by scikit-learn)
```

```
X = hours_studied.reshape(-1, 1) # Reshape to a single feature matrix
```

```
y = exam_outcome
```

```
# Create and fit the logistic regression model
```

```
model = LogisticRegression()
```

```
model.fit(X, y)
```

```
# Print the coefficients
```

```
intercept = model.intercept_[0]
```

```
slope = model.coef_[0][0]
```

```
print("Intercept (beta0):", intercept)
```

```
print("Slope (beta1):", slope)
```

```
# Predict the probability of passing the exam after studying for 7 hours
```

```
hours_studied_new = 7
```

```
pass_probability = model.predict_proba([[hours_studied_new]])[0][1]
```

```
print("Probability of passing after studying for 7 hours:", pass_probability)
```

### **Output:**

Intercept ( $\beta_0$ ): -4.12787240615035

Slope ( $\beta_1$ ): 0.8697397819148683

Probability of passing after studying for 7 hours: 0.802183888558972

**Explanation:**

- The intercept ( $\beta_0$ ) and slope ( $\beta_1$ ) represent the parameters of the logistic regression model. The intercept represents the log odds of the dependent variable being in class 1 when the independent variable is zero, and the slope represents the change in the log odds for a one-unit increase in the independent variable.
- Using the logistic regression model, we can predict the probability of passing the exam after studying for a specific number of hours. In this example, the probability of passing after studying for 7 hours is approximately 0.802, or 80.2%.

This demonstrates how logistic regression can be used for binary classification tasks, such as predicting outcomes with two possible classes, based on the relationship between independent and dependent variables.