

Logistic Regression

⇒ Model type :- Classification Model.

⇒ Equation :- $Y = A + BX$

↳ Slope
↳ Intercept

OR $Y = BX$

Equation in ML term :- $h = \theta X \rightarrow$ Predictor

↳ Hypothesis or predicted value

Note: θ is initialized randomly at the beginning and we update it later.

⇒ Hypothesis function / Sigmoid function / Logistic function.

- Returns value between 0 to 1.
- LR uses the sigmoid function to predict the outcome.

$$h = \frac{1}{1 + e^{-z}}$$

$z =$ IP feature multiplied by randomly initialized term θ .

$z = \theta X \rightarrow$ ZIP features

Note: We use sigmoid function as predicting fun because it returns value between 0 to 1 and it is very useful in LR (Classification).

Return 0 if $LR \ln < 0.5$

Return 1 if $LR \ln \geq 0.5$

=> Cost function

- Cost function is useful to determine how far the predicted output is from the original output.

Note:- Here in Logistic Regression we can not use simple linear cost fun we use in Linear Regression because in LogR we use sigmoid fun and it is not a linear fun. And also simple cost function will not converge to global minima.

- Hence to overcome this situation we will use "log" to regularize the cost function.
- Simplified & Combined cost fun for LR.

$$J = \frac{1}{m} \left(\sum_{i=0}^m y \cdot \log(h) + (1-y) \cdot \log(1-h) \right)$$

Note: If $y=0$ then the first term becomes 0.
If $y=1$ then the second term becomes 0.

=> Gradient Descent

- Gradient Descent is used to update randomly initialized θ values.

$$\theta = \theta - \alpha \sum_{i=0}^m (h-y) x_i$$

└ Learning Rate.

=> Model Development.

Step 1: Develop hypothesis / Sigmoid function.

Code:

```
def hypothesis(x, theta):  
    z = np.dot(theta, x.T)  
    return (1 / (1 + np.exp(-(z)))) - 0.0000001
```

Note: Here we deduct small num from 0/1 because if outcome of hypothesis comes out to be 1 then this expression will return $\log(0)$, which is 0.

Step 2: Determine the Cost function.

This step is just straight forward implementation of cost function equation.

Code:

```
def cost(X, y, theta):  
    y1 = hypothesis(X, theta)  
    return -(1 / len(X)) * np.sum(y * np.log(y1)  
    + (1 - y) * np.log(1 - y1))
```

Step 4: Update θ values.

θ value needs to be kept updating until the cost function reaches its minimum. In this fun we should return final θ values and cost of each iteration.

Code:

```
def gradient_descent(X, y, theta, alpha, epochs):  
    m = len(X)  
    J = [cost(X, y, theta)]  
    for i in range(0, epochs):  
        h = hypothesis(X, theta)  
        for i in range(0, len(X.columns)):  
            theta[i] -= (alpha/m) * np.sum((h-y) *  
                                                X.iloc[:, i])  
        J.append(cost(X, y, theta))  
    return(J, theta)
```

Step 4: Calculate the final prediction and Accuracy.

- In this step we use the theta values that comes out of gradient-descent function and calculate the final pred.

Code:

```
def predict(X, y, theta, alpha, epochs):  
    J, th = gradient_descent(X, y, theta, alpha, epochs)  
    h = hypothesis(X, theta)  
    for i in range(len(h)):  
        h[i] = 1 if h[i] >= 0.5 else 0  
    y = list(y)  
    acc = np.sum([y[i] == h[i] for i in range(len(y))]) /  
        len(J)  
    return J, acc.
```