

For a given dataset  $D = \{x_i, y_i\}_{i=1}^N$  with  $x_i \in R^D$  and  $y_i \in \{0, 1\}$ , consider the following objective function  $L(w)$  :

With logistic function

$$L(w) = \sum_{i=1}^N [f(w^T x_i) - y_i]^2 \quad (1)$$

and

$$f(t) = \frac{1}{1 + \exp(-t)} \quad (2)$$

Show that  $L(w^*)$  has a minimum value, not a maximum, at the  $w^*$  making

$$\left. \frac{\partial L}{\partial w} \right|_{w=w^*} = 0. \quad (3)$$