

Classification and Representation

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- Video: Classification 8 min
- Reading: Classification 2 min
- Video: Hypothesis Representation 7 min
- Reading: Hypothesis
 Representation
 3 min
- Video: Decision Boundary
 14 min
- Reading: Decision
 Boundary
 3 min

Logistic Regression Model

- Video: Cost Function
 10 min
- Reading: Cost Function 3 min
- Video: Simplified Cost Function and Gradient Descent 10 min
- Reading: Simplified Cost Function and Gradient Descent 3 min
- Video: Advanced Optimization 14 min
- Reading: Advanced Optimization 3 min

Multiclass Classification

- Video: Multiclass
 Classification: One-vs-all
 6 min
- Reading: Multiclass
 Classification: One-vs-all
 3 min

Review

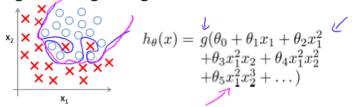
Solving the Problem of Overfitting

- Video: The Problem of Overfitting
 9 min
- Reading: The Problem of

Regularized Logistic Regression

We can regularize logistic regression in a similar way that we regularize linear regression. As a result, we can avoid overfitting. The following image shows how the regularized function, displayed by the pink line, is less likely to overfit than the non-regularized function represented by the blue line:

Regularized logistic regression.



Cost function:

$$J(\theta) = -\left[\frac{1}{m}\sum_{i=1}^{m}y^{(i)}\log h_{\theta}(x^{(i)}) + (1 - y^{(i)})\log(1 - h_{\theta}(x^{(i)}))\right] + \frac{\lambda}{2m}\sum_{j=1}^{n}\bigotimes_{j=1}^{n}\bigotimes_{j=1}^{n}\sum_{j=1}$$

Cost Function

Recall that our cost function for logistic regression was:

$$J(heta) = -rac{1}{m} \sum_{i=1}^m [y^{(i)} \; \log(h_ heta(x^{(i)})) + (1-y^{(i)}) \; \log(1-h_ heta(x^{(i)}))]$$

We can regularize this equation by adding a term to the end:

$$J(heta) = -rac{1}{m}\sum_{i=1}^m [y^{(i)} \; \log(h_ heta(x^{(i)})) + (1-y^{(i)}) \; \log(1-h_ heta(x^{(i)}))] + rac{\lambda}{2m}\sum_{j=1}^m [y^{(j)} \; \log(h_ heta(x^{(j)}))] + rac{\lambda}{2m}\sum_{j=1}^m [y^{(j)} \; \log(h_ heta(x^{(j)})] + rac{\lambda}{2m}\sum_{j=1}^m$$

The second sum, $\sum_{j=1}^n \theta_j^2$ means to explicitly exclude the bias term, θ_0 . I.e. the θ vector is indexed from 0 to n (holding n+1 values, θ_0 through θ_n), and this sum explicitly skips θ_0 , by running from 1 to n, skipping 0. Thus, when computing the equation, we should continuously update the two following equations:

Gradient descent

Repeat {
$$\theta_0 := \theta_0 - \alpha \frac{1}{m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)}) x_0^{(i)}$$

$$\theta_j := \theta_j - \alpha \underbrace{\left[\frac{1}{m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)}) x_j^{(i)} + \frac{\lambda}{m} \Theta_j \right]}_{(j = \mathbf{X}, 1, 2, 3, \dots, n)}$$

$$\underbrace{\left[\frac{\lambda}{m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)}) x_j^{(i)} + \frac{\lambda}{m} \Theta_j \right]}_{(j = \mathbf{X}, 1, 2, 3, \dots, n)}$$

✓ Complete

Go to next item