

KOCAELİ ÜNİVERSİTESİ
Bilgisayar Mühendisliğinde Matematik
Uygulamaları

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Problem Tanımı:

0.1

Logistic Regression cost function

$$\begin{aligned}
 J(\theta) &= (-1/m) \sum_{i=1}^m [(y^i) \log(h_\theta(x^i)) + (1 - y^i) \log(1 - h_\theta(x^i))] \\
 \partial(J\theta)/\partial(\theta_j) &= (-1/m) \sum_{i=1}^m [((y^i)(\partial/\partial(\theta_j))(h_\theta(x^i)))/(h_\theta(x^i)) + ((1 - y^i)(\partial/\partial(\theta_j))(1 - h_\theta(x^i)))/(1 - h_\theta(x^i))] \\
 &= (-1/m) \sum_{i=1}^m [((y^i)(\partial/\partial(\theta_j))\sigma(\theta^T(x^i)))/(h_\theta(x^i)) + ((1 - y^i)(\partial/\partial(\theta_j))(1 - \sigma(\theta^T(x^i))))/(1 - h_\theta(x^i))] \\
 &= (-1/m) \sum_{i=1}^m [(y^i(\sigma(\theta^T(x^i)))(1 - (\sigma(\theta^T(x^i))))(\partial/\partial(\theta_j))\sigma(\theta^T(x^i)))/(h_\theta(x^i))] \\
 &\quad [- (1 - y^i)(\sigma(\theta^T(x^i)))(1 - (\sigma(\theta^T(x^i))))(\partial/\partial(\theta_j))\sigma(\theta^T(x^i)))/(1 - h_\theta(x^i))(\theta^T(x^i)))/(1 - h_\theta(x^i))] \\
 &= (-1/m) \sum_{i=1}^m [(y^i h_\theta(x^i)(1 - h_\theta(x^i)))\partial/\partial(\theta_j)(\theta^T(x^i)))/(h_\theta(x^i))] \\
 &\quad - ((1 - y^i) h_\theta(x^i)(1 - h_\theta(x^i))(\partial/\partial(\theta_j))(\theta^T(x^i)))/(1 - h_\theta(x^i))] \\
 &= (-1/m) \sum_{i=1}^m [(y^i(1 - h_\theta(x^i))x_j^i) - ((1 - y^i) h_\theta(x^i)x_j^i)] \\
 &= (-1/m) \sum_{i=1}^m [x_j^i(y^i(1 - h_\theta(x^i)) - (1 - y^i)h_\theta(x^i))] \\
 &= (-1/m) \sum_{i=1}^m [x_j^i((y^i) - (y^i)h_\theta(x^i) - h_\theta(x^i) + y^i h_\theta(x^i))] \\
 &= (1/m) \sum_{i=1}^m (h_\theta(x^i) - y^i)x_j^i
 \end{aligned}$$

0.2

Çıkarımda kullandığım eşitlikler

$$1-) h_\theta(x) = \sigma(\theta^T(x^i))$$

$$2-) \partial/\partial(x)\sigma((x)) = \partial/\partial(x)(1/(1 + e^{-(x)})) = \sigma((x))(1 - \sigma((x)))$$

$$3-) \partial/\partial(\theta^T)(\theta^T(x^i)) = x_j^i$$