

→ Logistic Regression

→ Statistical Model

→ Classification → Target is a Categorical Var → Ordinal & Nominal

→ Binary Classification → Only 2 category

↓
discrete

↓
1 0

↓
1 0

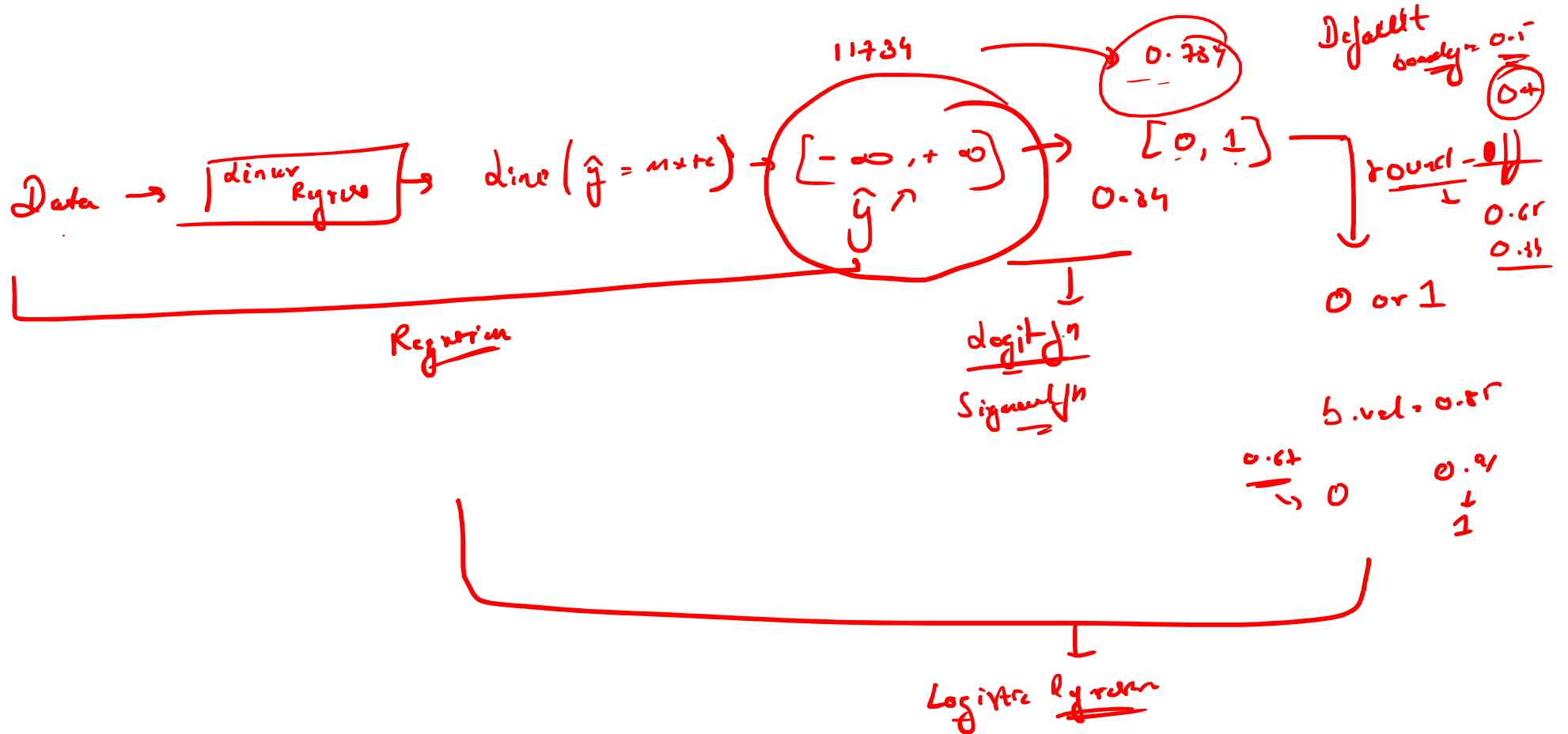
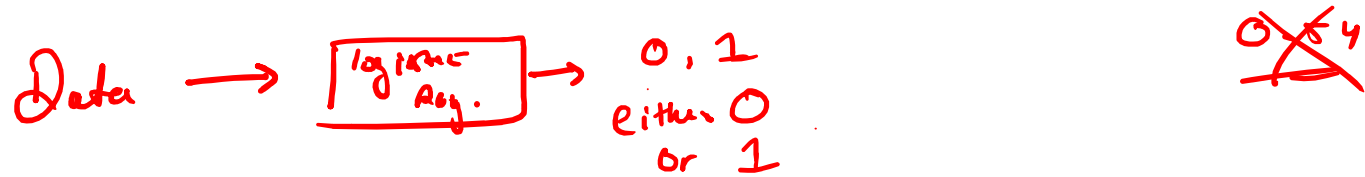
→
Staying clear?

~~S. category~~

Proj. down
↓

MLA

In the background, Logistic Regression uses linear regression for performance Classification



Sigmoid $f^n \Rightarrow$

$$P = \frac{1}{1 + e^{-y}}$$

$$\Rightarrow P(1 + e^{-y}) = 1 \Rightarrow P + P e^{-y} = 1 \Rightarrow P e^{-y} = 1 - P \Rightarrow e^{-y} = \frac{1 - P}{P}$$

$$\Rightarrow e^y = \frac{P}{1 - P} \Rightarrow$$

$$\ln(P) = \ln\left(\frac{P}{1 - P}\right) \Rightarrow$$

$$y \stackrel{\ln(e)}{\parallel} \ln\left(\frac{P}{1 - P}\right) \Rightarrow y = \ln\left(\frac{P}{1 - P}\right) \rightarrow \text{logit } f^n$$

$$\frac{1}{1 + e^{-y}}$$

$$y = -\infty$$

$$\frac{1}{1 + e^{-(-\infty)}} \Rightarrow \frac{1}{1 + e^{\infty}} \Rightarrow \frac{1}{1 + \infty}$$

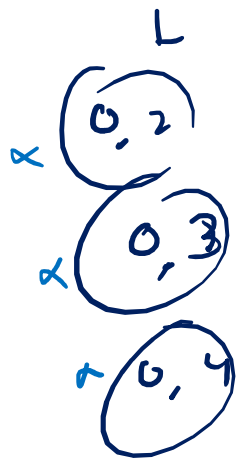
$$\Rightarrow \frac{1}{\infty} \Rightarrow 0$$

$$y = +\infty$$

$$\frac{1}{1 + e^{-(\infty)}} = \frac{1}{1 + \frac{1}{e^{\infty}}} = \frac{1}{1 + \frac{1}{\infty}}$$

$$\Rightarrow \frac{1}{1 + 0} = \frac{1}{1} = 1$$

$$(-\infty, +\infty) \rightarrow (0, 1) \rightarrow 0 \mid 1$$

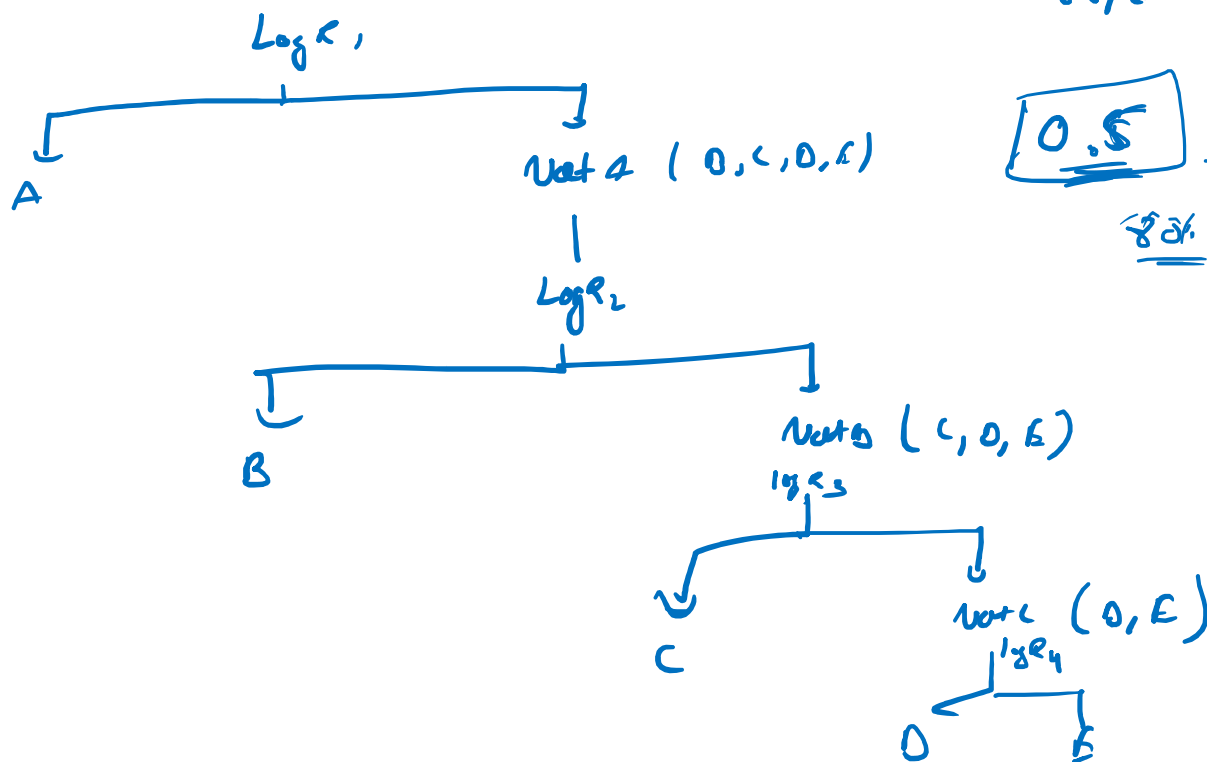


Using a trick, we can perform multiclass Classification

A, B, C, D, E

$$5 \rightarrow 4 \log K.$$

$$N \text{ classes/leaf} = 1 + \log_{K-1} N$$



$\boxed{0.5} \rightarrow \begin{matrix} < T \\ \text{80\%} \end{matrix}$

$\begin{matrix} 0.5 \\ 1 \end{matrix} \rightarrow \begin{matrix} < 0.5 \\ 0.5 \end{matrix}$

$\begin{matrix} 0.5 \\ 1 \end{matrix} \rightarrow \begin{matrix} < 0.5 \\ 0.5 \end{matrix}$

$\begin{matrix} 0.5 \\ 1 \end{matrix} \rightarrow \begin{matrix} < 0.5 \\ 0.5 \end{matrix}$