

Logistic Regression's Sigmoid Function

➤ Introduction

We're continuing from earlier logistic regression concepts. The focus here is **why the sigmoid function is important** and how it solves a problem the perceptron algorithm has.

➤ Problem with Perceptron

- **Perceptron limitation:**

In perceptron learning, the output is **binary**, it just says "yes" or "no" (1 or 0) based on a hard threshold.

- **Why it's a problem:**

1. No probability estimate (you can't say how confident the model is).
 2. Small changes in input can cause huge jumps in output (unstable).
 3. It's not differentiable at the threshold, so we can't use gradient-based optimization effectively.
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➤ The Solution

We need a function that:

1. **Maps any real number to a value between 0 and 1** (so we can interpret it as a probability).
2. **Changes smoothly** — small changes in input produce small changes in output.
3. **Is differentiable everywhere** (so gradient descent works).

The solution: **Sigmoid (logistic) function**.

➤ Understanding the Equation

The logistic function is:

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

Where:

- **$Z = w \cdot x + b$** (linear combination of features)
- Output is in range (0, 1)

❖ **Key properties:**

- If z is large positive \rightarrow output close to **1**
 - If z is large negative \rightarrow output close to **0**
 - If $z = 0 \rightarrow$ output = **0.5**
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➤ Sigmoid Function

- Graph: **S-shaped curve**
 - Symmetric around 0.5
 - Smoothly transitions between extremes
 - Probabilistic interpretation: Output = probability that label = 1.
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➤ Impact of Sigmoid Function

- **On the model:** Turns linear regression output into a probability.
 - **On learning:** Enables use of **log-loss** (cross-entropy loss) which penalizes wrong confident predictions heavily.
 - **On decision boundary:** Decision boundary still comes from $z=0$, but we can now express **confidence** in predictions.
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➤ Code Demo

A small Python/Sklearn or NumPy demo where:

1. You compute z from sample data.
 2. Pass z through the sigmoid function.
 3. Plot it to see the “S” curve.
 4. Show how different z values produce probabilities close to 0, 0.5, or 1.
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➤ Big Picture Takeaway

The sigmoid function **fixes perceptron’s hard yes/no output** by giving a **smooth probability output** that can be optimized via gradient descent, making it the mathematical backbone of logistic regression.
