

5.4 Extension of Linear Regression

- **Features of different scales:** A feature with smaller magnitude will take much smaller steps each update than another feature with larger magnitude → Converging becomes slower
 1. **Solution 1:** Have different learning rates for each weight
 2. **Solution 2:** Conduct mean normalisation $x_j \leftarrow \frac{x_j - \mu_j}{\sigma_j}$, where σ_j is the standard deviation of the feature across all training examples & μ_j is the mean of the feature across all training examples
- **Non-linear relationship:** Use polynomial regression for non-linear relationship (transform features) — Terms that are raised to a power more than 1 might need to be scaled as they can become too big — Max degree of polynomial needed to fit any set of n points is $n - 1$ (otherwise will overfit)

5.5 Normal Equation

- **Normal Equation Procedure:**

$$X = \begin{bmatrix} 1 & x_1^{(1)} & \dots & x_n^{(1)} \\ 1 & x_1^{(2)} & \dots & x_n^{(2)} \\ \vdots & \vdots & \ddots & \vdots \\ 1 & x_1^{(m)} & \dots & x_n^{(m)} \end{bmatrix}$$

Bias

$x_0^{(i)}$

$$W = \begin{bmatrix} w_0 \\ w_1 \\ \vdots \\ w_n \end{bmatrix}$$

$h_w(X) = Xw$

$$Y = \begin{bmatrix} y^{(1)} \\ y^{(2)} \\ \vdots \\ y^{(m)} \end{bmatrix}$$

set $\frac{\partial J_{MSE}(w)}{\partial w} = 0$

$2X^T X w - 2X^T Y = 0$

$2X^T X w = 2X^T Y$

$X^T X w = X^T Y$

Assume invertible

$w = (X^T X)^{-1} X^T Y$

A bunch of math...

$X^T X$ becomes non-invertible when it is singular, which occurs when its rows (repeated or identical data points) or columns (redundant or highly correlated features) are linearly dependent

- **Gradient Descent VS Normal Equation:**

	Gradient Descent	Normal Equation
Need to choose γ	Yes	No
Iterations	Many	None
Large number of features n	No problem	Slow ($X^T X^{-1} \sim O(n^3)$)
Feature scaling?	May be necessary	Not necessary
Constraints	-	$X^T X$ needs to be invertible

6 Logistic Regression

6.1 Logistic Regression Basics

- Used for classification problems
- **Logistic Regression (1D)**
 - **Logistic Function:** $\sigma(z) = \frac{1}{1 + e^{-z}}$, where $z = wx$
 - Output of $\sigma(z)$ aka. $h_w(x)$ is in $[0,1]$ and treated as a probability → If $\sigma(z) > \alpha$, then label as 1
- **Logistic Regression (2D):** Decision boundary is a line of intersection between prediction boundary plane and plane containing all the prediction points → Decision boundary is perpendicular to w

6.2 Measuring Fit

- **Why MSE is bad for Logistic Regression:** J_{MSE} for logistic regression would not work well as it is non-linear → non-convex → multiple local minima
- **Cross Entropy for C classes:** $CE(y, \hat{y}) = -\sum_{i=1}^C y_i \log(\hat{y}_i)$ (Measures the average number of bits required to identify an event from 1 probability distribution → measures the difference between discovered probability distribution of a classification model & predicted values)
- **Binary Cross Entropy for 2 classes:**
 $BCE(y, \hat{y}) = -y \log(\hat{y}) - (1 - y) \log(1 - \hat{y})$
 1. Given $y = 1$ & value of \hat{y} is high, model will be rewarded for making a correct prediction
 2. Given $y = 1$ & value of \hat{y} is low, model will be penalised for making a wrong prediction
- **BCE Loss Function:**
 $J_{BCE}(w) = \frac{1}{m} \sum_{i=1}^m BCE(y^{(i)}, h_w(x^{(i)}))$, which is convex for logistic regression → Can find global minimum during gradient descent

6.3 Gradient Descent

- **Partial Derivative:**
 $\frac{\partial J_{BCE}(w)}{\partial w_0} = \frac{1}{m} \sum_{i=1}^m (h_w(x^{(i)}) - y^{(i)})$
 $\frac{\partial J_{BCE}(w)}{\partial w_1} = \frac{1}{m} \sum_{i=1}^m (h_w(x^{(i)}) - y^{(i)}) x_1^{(i)}$

