

Optional Lab: Logistic Regression

In this ungraded lab, you will

- explore the sigmoid function (also known as the logistic function)
- explore logistic regression; which uses the sigmoid function

In []:

```
import numpy as np
%matplotlib widget
import matplotlib.pyplot as plt
from plt_one_addpt onclick import plt_one_addpt onclick
from lab_utils_common import draw_vthresh
plt.style.use('./deeplearning.mplstyle')
```

Sigmoid or Logistic Function



As discussed in the lecture videos, for a classification task, we can start by using our linear regression model,

$f_{\mathbf{w},b}(\mathbf{x}^{(i)}) = \mathbf{w} \cdot \mathbf{x}^{(i)} + b$, to predict y given x .

- However, we would like the predictions of our classification model to be between 0 and 1 since our output variable y is either 0 or 1.
- This can be accomplished by using a "sigmoid function" which maps all input values to values between 0 and 1.

Let's implement the sigmoid function and see this for ourselves.

Formula for Sigmoid function

The formula for a sigmoid function is as follows -

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

In the case of logistic regression, z (the input to the sigmoid function), is the output of a linear regression model.

- In the case of a single example, z is scalar.
- in the case of multiple examples, z may be a vector consisting of m values, one for each example.
- The implementation of the sigmoid function should cover both of these potential input formats. Let's implement this in Python.

NumPy has a function called `exp(.)` (<https://numpy.org/doc/stable/reference/generated/numpy.exp.html>), which offers a convenient way to calculate the exponential (e^z) of all elements in the input array (z).

It also works with a single number as an input, as shown below.

In []:

```
# Input is an array.
input_array = np.array([1,2,3])
exp_array = np.exp(input_array)

print("Input to exp:", input_array)
print("Output of exp:", exp_array)

# Input is a single number
input_val = 1
exp_val = np.exp(input_val)

print("Input to exp:", input_val)
print("Output of exp:", exp_val)
```

The `sigmoid` function is implemented in python as shown in the cell below.

In []:

```
def sigmoid(z):
    """
    Compute the sigmoid of z

    Args:
        z (ndarray): A scalar, numpy array of any size.

    Returns:
        g (ndarray): sigmoid(z), with the same shape as z

    """
    g = 1/(1+np.exp(-z))

    return g
```

Let's see what the output of this function is for various value of `z`

In []:

```
# Generate an array of evenly spaced values between -10 and 10
z_tmp = np.arange(-10,11)

# Use the function implemented above to get the sigmoid values
y = sigmoid(z_tmp)

# Code for pretty printing the two arrays next to each other
np.set_printoptions(precision=3)
print("Input (z), Output (sigmoid(z))")
print(np.c_[z_tmp, y])
```

The values in the left column are `z`, and the values in the right column are `sigmoid(z)`. As you can see, the input values to the sigmoid range from -10 to 10, and the output values range from 0 to 1.

Now, let's try to plot this function using the `matplotlib` library.

In []:

```
# Plot z vs sigmoid(z)
fig, ax = plt.subplots(1, 1, figsize=(5, 3))
ax.plot(z_tmp, y, c="b")

ax.set_title("Sigmoid function")
ax.set_ylabel('sigmoid(z)')
ax.set_xlabel('z')
draw_vthresh(ax, 0)
```

As you can see, the sigmoid function approaches 0 as z goes to large negative values and approaches 1 as z goes to large positive values.

Logistic Regression



A logistic regression model applies the sigmoid to the familiar linear regression model as shown below:

$$f_{\mathbf{w},b}(\mathbf{x}^{(i)}) = g(\mathbf{w} \cdot \mathbf{x}^{(i)} + b) \quad (2)$$

where

$$g(z) = \frac{1}{1+e^{-z}} \quad (3)$$

Let's apply logistic regression to the categorical data example of tumor classification.

First, load the examples and initial values for the parameters.

In []:

```
x_train = np.array([0., 1, 2, 3, 4, 5])
y_train = np.array([0, 0, 0, 1, 1, 1])

w_in = np.zeros((1))
b_in = 0
```

Try the following steps:

- Click on 'Run Logistic Regression' to find the best logistic regression model for the given training data
 - Note the resulting model fits the data quite well.
 - Note, the orange line is ' z ' or $\mathbf{w} \cdot \mathbf{x}^{(i)} + b$ above. It does not match the line in a linear regression model. Further improve these results by applying a *threshold*.
- Tick the box on the 'Toggle 0.5 threshold' to show the predictions if a threshold is applied.
 - These predictions look good. The predictions match the data
 - Now, add further data points in the large tumor size range (near 10), and re-run logistic regression.
 - unlike the linear regression model, this model continues to make correct predictions

In []:

```
plt.close('all')
addpt = plt_one_addpt onclick( x_train, y_train, w_in, b_in, logistic=True)
```

Congratulations!

You have explored the use of the sigmoid function in logistic regression.

In []: