Logistic Regression

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Binary classification

Classification: discrete target (output vector).

Binary classification: $\{0,1\}$ target

Example of binary classification task: Spam/not spam emails.

Idea: consider hypothesis h_w such that

$$0 \leq h_{\mathbf{w}} \leq 1.$$

- ▶ if $h_{\mathbf{w}}(\mathbf{x}) \ge 0.5$, predict 1;
- if $h_{\mathbf{w}}(\mathbf{x}) < 0.5$, predict 0.

Logistic Regression

Hypothesis: $h_{\mathbf{w}}(\mathbf{x}) = \sigma(\mathbf{w}^T \mathbf{x})$, where

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

is the sigmoid function.

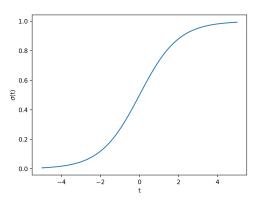


Figure: Sigmoid function

Decision boundary

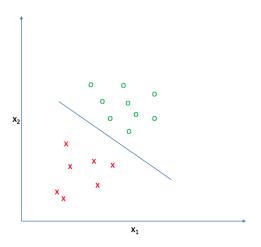


Figure: Trivial example of decision boundary