

Example on the cost function calculation of Logistic Regression.

Let's consider a simple example with 3 training examples:

X	Y
1	1
2	0
3	1

Assume the model parameters are $\theta=0.5$, and the sigmoid function is used for predictions.

c or b=0

Step 1: Compute Predictions

For each training example, compute $h_{\theta}(x)$:

1. For $X=1$:

$$h_{\theta}(1)=1/[1+e^{-(0.5 \times 1)}]=1/(1+e^{-0.5}) \approx 0.622$$

2. For $X=2$:

$$h_{\theta}(2)=1/[1+e^{-(0.5 \times 2)}]=1/(1+e^{-1}) \approx 0.731$$

3. For $X=3$:

$$h_{\theta}(3)=1/[1+e^{-(0.5 \times 3)}]=1/(1+e^{-1.5}) \approx 0.817$$

Step 2: Compute Cost for Each Example

Using the cost function formula:

1. For $X=1, Y=1$:

$$\text{Cost}_1 = -y \log(h_{\theta}(X)) = -1 \cdot \log(0.622) \approx 0.474$$

For $x=2, y=0$:

$$\text{Cost}_2 = -(1-y) \log(1-h_{\theta}(x)) = -1 \cdot \log(1-0.731) \approx 1.309$$

2. For $x=3, y=1$:

$$\text{Cost}_3 = -y \log(h_{\theta}(x)) = -1 \cdot \log(0.817) \approx 0.202$$

Step 3: Compute Total Cost

Sum the costs and average them:

$$J(\theta) = 1/3(\text{Cost}_1 + \text{Cost}_2 + \text{Cost}_3)$$

$$J(\theta) = 1/3(0.474 + 1.309 + 0.202) \approx 1.985/3 \approx 0.662$$

5. Interpretation

The cost function $J(\theta)$ measures the average error of the model's predictions. In this example, the cost is approximately **0.662**. The goal of training the logistic regression model is to minimize this cost by adjusting the parameters θ .