

Logistic Regression cost function:

$$J(\theta) = \frac{1}{m} \sum_{i=1}^m \text{Cost}(h_{\theta}(x^{(i)}), y^{(i)})$$

$$\text{Cost}(h_{\theta}(x), y) = \begin{cases} -\log(h_{\theta}(x)) & \text{if } y=1 \\ -\log(1-h_{\theta}(x)) & \text{if } y=0 \end{cases}$$

Note $\Rightarrow y=0$ or 1 always

$$\text{Cost}(h_{\theta}(x), y) = -y \log(h_{\theta}(x)) - (1-y) \log(1-h_{\theta}(x))$$

If $y=1 \Rightarrow \text{Cost}(h_{\theta}(x), y) = \boxed{-\log(h_{\theta}(x))} - 0$

$\hookrightarrow \boxed{1-y=0}$

If $y=0 \Rightarrow \text{Cost}(h_{\theta}(x), y) = 0 - (1-0) \log(1-h_{\theta}(x))$

$\hookrightarrow \boxed{y=0}$

$$\text{Cost}(h_{\theta}(x), y) = \boxed{-\log(1-h_{\theta}(x))}$$

$$\therefore J(\theta) = \frac{1}{m} \sum_{i=1}^m \text{Cost}(h_{\theta}(x^{(i)}), y^{(i)})$$

$$= -\frac{1}{m} \left[\sum_{i=1}^m \left[y^{(i)} \log(h_{\theta}(x^{(i)})) + (1-y^{(i)}) \log(1-h_{\theta}(x^{(i)})) \right] \right]$$

To fit Parameters: $\min_{\theta} J(\theta)$

To make a prediction: Output $h_{\theta}(x) = \frac{1}{1+e^{-\theta^T x}}$

$P(y=1|x;\theta) \swarrow$