

In [106]:

```
import numpy as np
import pandas as pd
import seaborn as sns
from matplotlib import pyplot as plt
import matplotlib.axes as ax
from IPython.display import clear_output
```

Here's the math behind logistic regression:

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Discriminative model  
+  
generative model  
 $P(y=k | x^{(i)}; \theta)$

$$\underbrace{P(y | x; \theta)}_{\text{posterior}} \propto \underbrace{P(y)}_{\text{prior}} \underbrace{P(x | y; \theta)}_{\text{likelihood}}$$

$$y = \sum \theta_i x_i + \epsilon \quad \epsilon \sim N(0, \sigma^2)$$

$$P(\epsilon) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{\epsilon^2}{2\sigma^2}}$$

$$P(y | x; \theta) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(y^{(i)} - \sum \theta x^{(i)})^2}{2\sigma^2}}$$

$$L(\theta) = \prod P(y_1 | x_1; \theta) P(y_2 | x_2; \theta) \dots$$

$$L(\theta) = \prod_{i=1}^n P(y^{(i)} | x^{(i)}; \theta)$$

$$\log \text{likelihood } L(\theta) = \sum_{i=1}^n \log(P(y^{(i)} | x^{(i)}; \theta)) = \sum_{i=1}^n \log \frac{1}{\sqrt{2\pi}\sigma} - \frac{1}{2\sigma^2} \sum (y^i - \theta x^i)^2$$

To minimize  $L(\theta)$ , ~~we~~ <sup>try to</sup> minimize  $\frac{1}{2} \sum (y^i - \theta x^i)^2$

Minimize  $J(\theta) = \frac{1}{2} \sum (y^i - \theta x^i)^2$  square error

$$J(\theta) = \frac{1}{2} \sum (x\theta - y)^T (x\theta - y)$$

$$\frac{d}{d\theta} J(\theta) = x^T x \theta - x^T y = 0 \quad \rightarrow \text{for minimizing}$$

$$\boxed{\theta = (x^T x)^{-1} x^T y}$$

$$\theta_J^t = \theta_J^{t-1} - \alpha \frac{d}{d\theta} J(\theta)$$

$$\theta_J^t = \theta_J^{t-1} - \underset{\downarrow}{d} \sum_{i=1}^m (x^i \theta - y^i) x_J$$

~~learning rate~~ learning rate

Train  $\rightarrow$  Validation data  $\rightarrow$  Test data  
 $\downarrow$  stop on validation error

Shuffle

$$SSE = \sum_{i=1}^n (y^i - \bar{y})^2$$

$$SSR = \sum (x^i \theta - y^i)^2$$

$$R^2 \text{ score} = \frac{SSE}{SST} = 1 - \frac{SSR}{SSE}$$

higher the  $R^2$  score, better the model

mean square error =  $\frac{1}{n} \sum_{i=1}^n \frac{1}{2} (x\theta - y)^2$

In [128]:

```
from sklearn import datasets
iris = datasets.load_iris()
```



```
[5.1 3.5 1.4 0.2]
[4.9 3. 1.4 0.2]
[4.7 3.2 1.3 0.2]
[4.6 3.1 1.5 0.2]
[5. 3.6 1.4 0.2]
[5.4 3.9 1.7 0.4]
[4.6 3.4 1.4 0.3]
[5. 3.4 1.5 0.2]
[4.4 2.9 1.4 0.2]
[4.9 3.1 1.5 0.1]
```

```
feature_names = iris['feature_names']
print(feature_names)
print(iris_target)
```

In [115]:

Out[115]:

```
Text(0, 0.5, 'sepal width (cm)')
```



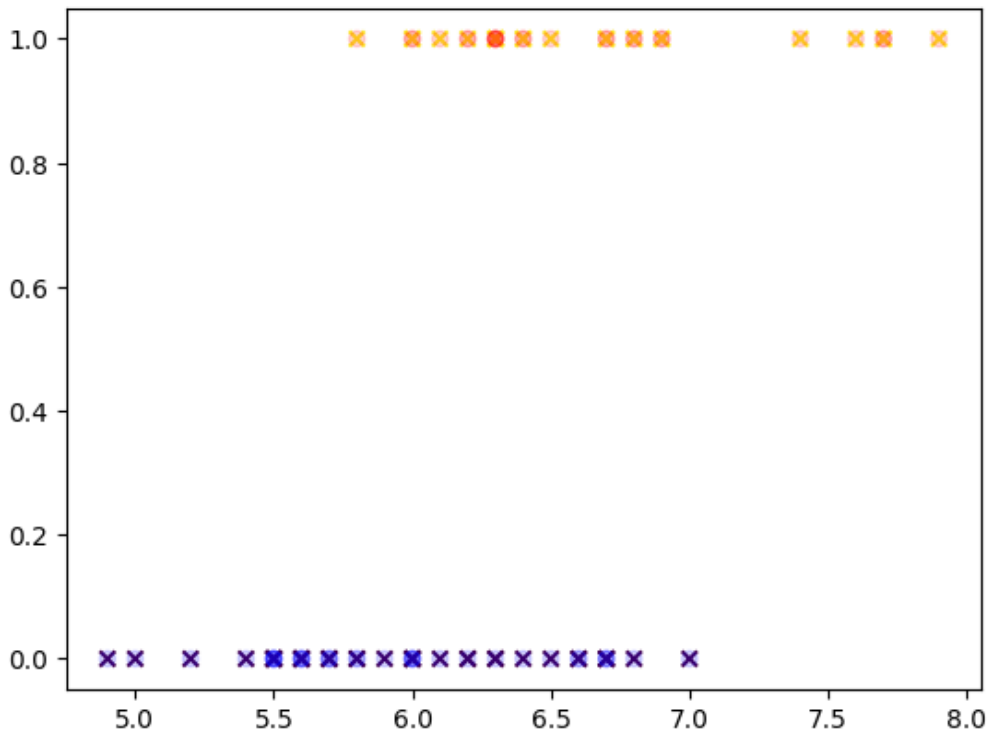


```
In [121]:
```

```
plt.scatter(X_test[:,0],y_test, marker='x', c=y_test,label = feature_names[0])
plt.scatter(X_test[:,0],y_pred, marker='o',c= colors,label = feature_names[0],alpha=0.15
)
```

Out[121]:

<matplotlib.collections.PathCollection at 0x7f502e301ab0>



```
In [122]:
```

```
from sklearn.metrics import classification_report
print(classification_report(y_test, y_pred))
y_pred
```

	precision	recall	f1-score	support
0	0.97	0.92	0.94	37
1	0.88	0.96	0.92	23
accuracy			0.93	60
macro avg	0.93	0.94	0.93	60
weighted avg	0.94	0.93	0.93	60

Out[122]:

```
array([1, 1, 1, 0, 0, 0, 1, 1, 0, 0, 1, 0, 1, 1, 1, 0, 1, 1, 0, 0, 1, 0,
       0, 0, 1, 0, 0, 1, 0, 1, 0, 0, 1, 0, 1, 0, 1, 1, 0, 0, 0, 0, 0, 1,
       0, 0, 1, 0, 1, 0, 0, 0, 0, 0, 0, 1, 0, 1, 0, 1])
```

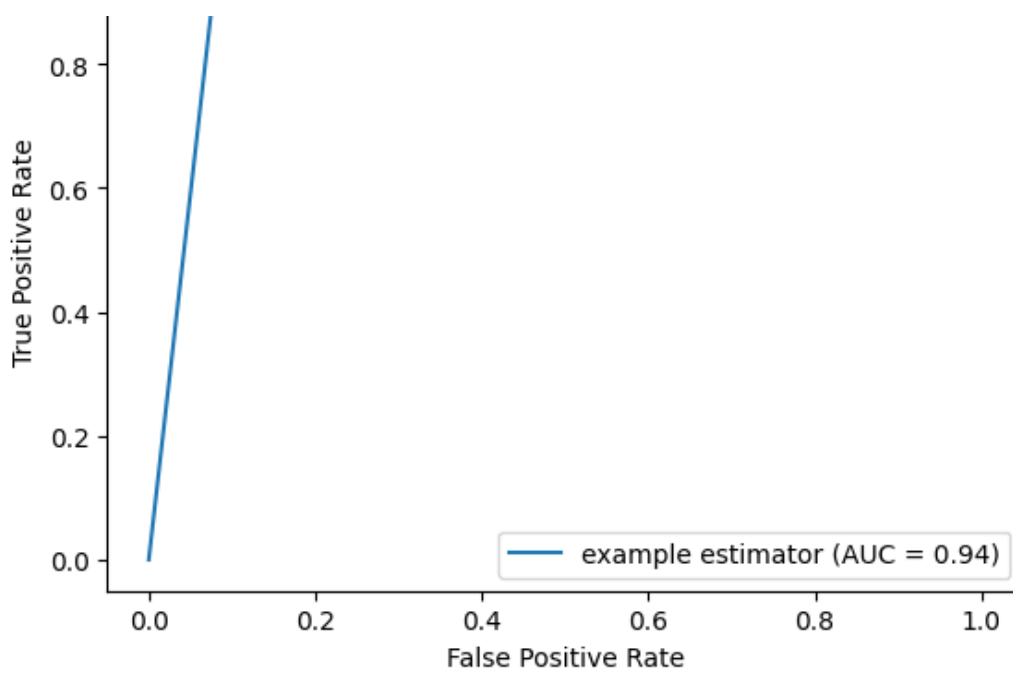
```
In [123]:
```

```
from sklearn import metrics
fpr, tpr, thresholds = metrics.roc_curve(y_test, y_pred)
roc_auc = metrics.auc(fpr, tpr)
display = metrics.RocCurveDisplay(fpr=fpr, tpr=tpr, roc_auc=roc_auc, estimator_name='example estimator')
display.plot()
```

Out[123]:

<sklearn.metrics.\_plot.roc\_curve.RocCurveDisplay at 0x7f502fb89d50>





In [125]:

```
metrics.confusion_matrix(y_test, y_pred)
```

Out[125]:

```
array([[34,  3],
       [ 1, 22]])
```

In [126]:

```
y_test
```

Out[126]:

```
array([[1, 1, 1, 0, 0, 0, 0, 1, 0, 0, 0, 0, 1, 0, 1, 0, 1, 1, 0, 0, 1, 1,
        0, 0, 1, 0, 0, 1, 0, 1, 0, 0, 1, 0, 1, 0, 1, 1, 0, 0, 0, 0, 0, 1,
        0, 0, 1, 0, 1, 0, 0, 0, 0, 0, 0, 1, 0, 1, 0, 1, 0, 1]])
```

In [127]:

```
y_pred
```

Out[127]:

```
array([[1, 1, 1, 0, 0, 0, 1, 1, 0, 0, 1, 0, 1, 1, 1, 0, 1, 1, 0, 0, 1, 0,
        0, 0, 1, 0, 0, 1, 0, 1, 0, 0, 1, 0, 1, 0, 1, 1, 0, 0, 0, 0, 0, 1,
        0, 0, 1, 0, 1, 0, 0, 0, 0, 0, 0, 1, 0, 1, 0, 1, 0, 1]])
```

In [ ]: