

$$L(\theta) = P(\vec{y} | X; \theta) = \prod p(y^{(i)} | x^{(i)}; \theta) \\ = \prod h(x^{(i)})^{y^{(i)}} (1 - h(x^{(i)}))^{1-y^{(i)}}$$

Find θ that $\max L(\theta)$;

$$\max_{\theta} \text{the } l(\theta) = \sum_{i=1}^n y^{(i)} \log(h_{\theta}(x^{(i)})) + (1-y^{(i)}) \log(1-h_{\theta}(x^{(i)}))$$

Apply gradient descent argument \rightarrow gradient ascent

$$\theta := \theta + \alpha \nabla_{\theta} l(\theta) : \text{max the quadratic}$$

Compute partial deriv for each w.r.t θ_j : \rightarrow lots of algebra

$$\frac{\partial}{\partial \theta_j} l(\theta) = \sum_{i=1}^n (y^{(i)} - h_{\theta}(x^{(i)})) x_j^{(i)}$$

$$\theta_j := \theta_j + \alpha \sum_{i=1}^n (y^{(i)} - h_{\theta}(x^{(i)})) x_j^{(i)}$$

\approx (batch gradient descent)