

Logistics Regression II

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Two objective functions are not consistent.

The logistic regression loss function for two classification function is

$$J(\theta) = -\frac{1}{m} \sum_{i=1}^m [y^{(i)} \log(\hat{p}^{(i)}) + (1 - y^{(i)}) \log(1 - \hat{p}^{(i)})],$$

where

$$\hat{p}^{(i)} = \sigma(\theta^\top x^{(i)}) = \frac{1}{1 + \exp(-\theta^\top x^i)}.$$

The logistic regression objective function we considered before is

$$f(x) = \frac{1}{n} \sum_{i=1}^n [\log(1 + \exp(x^\top A_{i*})) - b_i x^\top A_{i*}]$$