$$\frac{\partial^2 F}{\partial B^2} = \frac{1}{N}\sum_{n=1}^{N} -y_n \frac{\partial \theta(H)}{\partial H}\frac{\partial H}{\partial B} = \frac{1}{N}\sum_{n=1}^{N} -y_n \theta(H)(1-\theta(H))(-y_n) = \frac{1}{N}\sum_{n=1}^{N} p_n(1-p_n)$$