

Logistic regression (逻辑回归):

$$\hat{y} = \sigma(\mathbf{w}^T \mathbf{x} + b), \text{ where } \sigma(z) = \frac{1}{1 + e^{-z}}$$

Cost function (损失函数):

$$J(\mathbf{w}, b) = \sum_{i=1}^m \mathcal{L}(\hat{y}^{(i)}, y^{(i)}) = -\frac{1}{m} \sum_{i=1}^m (y^{(i)} \underset{\text{对数}}{\text{Log}}[\hat{y}^{(i)}] + (1 - y^{(i)}) \underset{\text{对数}}{\text{Log}}[1 - \hat{y}^{(i)}])$$

Gradient Descent (梯度下降法):

梯度向量

Repeat {

$$\mathbf{w} := \mathbf{w} - \alpha * \frac{\partial J(\mathbf{w}, b)}{\partial \mathbf{w}};$$

$$b := b - \alpha * \frac{\partial J(\mathbf{w}, b)}{\partial b}$$

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