

Notes 1.1 Logistic Regression

Given an input feature vector X , you want an algorithm that will output a prediction Y^* , which is an estimation of y more formally $Y = P(y = 1|x)$ this means that Y^* is the probability of the chance that $y = 1$ given the input features x .

So if the parameters of Logistic regression are " w " (which is a real number with " n " dimensions) and " b " which is just a real number.

So now we want an equation for Y^* , so one thing we can do is w transpose of x plus b which would look like $Y^* = w^T x + b$, which is obviously a linear function. but the problem with this is that Y^* has to be $0 \leq Y^* \leq 1$, so now what we can do is use the sigmoid function. and then it would look like $Y^* = \sigma(w^T x + b)$, where $\sigma(z) = 1/(1 + e^{-z})$.