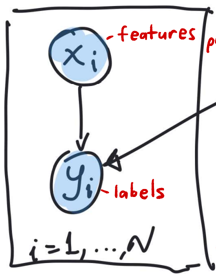
The logistic regression model

Given: $x_{1:N} = (x_1, \dots, x_N)$, $y_{1:N} = (y_1, \dots, y_N)$; $y_i \in \underbrace{\{0, 1\}}$ explosion or not

implies

Find: $p(y \mid x, x_{1:N}, y_{1:N}) = ?$

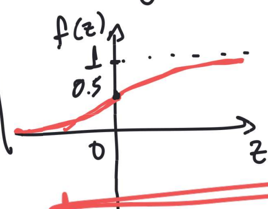


Likelihood:

$p(y_i = 1 \mid x_i, \underline{w}) = f(w_0 + w_1 x_i)$?

$$f(z) = \text{sigm}(z) = \frac{\exp\{z\}}{1 + \exp\{z\}} \in [0, 1]$$

sigmoid



Important

$$\boxed{p(y_i = 1 \mid x_i, \underline{w}) = \text{sigm}(w_0 + w_1 x_i)}$$

$$p(y_i = 0 \mid x_i, \underline{w}) = 1 - p(y_i = 1 \mid x_i, \underline{w})$$
$$= 1 - \text{sigm}(w_0 + w_1 x_i)$$

for a single observation

either label

$$p(y_i \mid x_i, \underline{w}) = \underbrace{[\text{sigm}(w_0 + w_1 x_i)]^{y_i}}_{\text{activated when } y_i = 1} \cdot \underbrace{[1 - \text{sigm}(w_0 + w_1 x_i)]^{1 - y_i}}_{\text{activated when } y_i = 0}$$

$$p(y_{1:N} \mid x_{1:N}, \underline{w}) = \prod_{i=1}^{N} p(y_i \mid x_i, \underline{w})$$
$$= \prod_{i=1}^{N} [\text{sigm}(w_0 + w_1 x_i)]^{y_i} \cdot [1 - \text{sigm}(w_0 + w_1 x_i)]^{1 - y_i}$$

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