



Artificial Intelligence

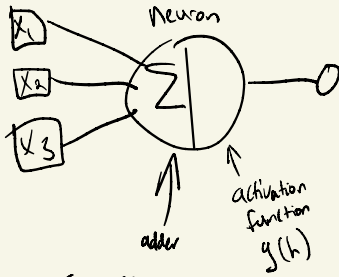


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John Q.



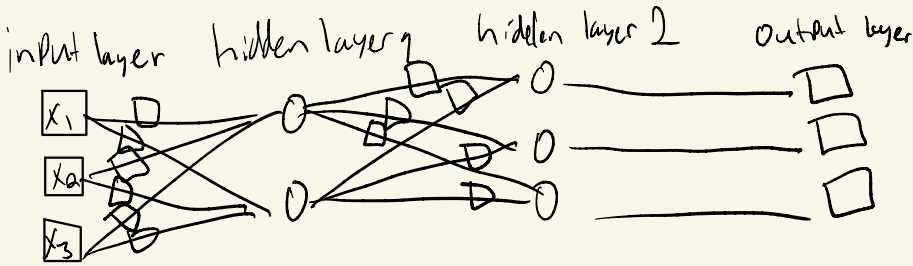
Neural Networks



$$h = \sum x_i v_i$$

Linear Activation function: $g(x) = x$

Single neuron neural network \rightarrow Same as Linear Regression

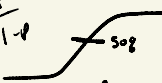


Logistic Regression

* Classification Algorithm

* Log-odds ratio $\rightarrow \frac{p}{1-p}$

* Logit



$$\log_e\left(\frac{p}{1-p}\right) = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \dots + \beta_p x_p$$

$$\frac{\partial}{\partial w} [g(x)]$$

$$\frac{p}{1-p} = e^{\vec{x} \cdot \vec{\beta}} \quad (1-p)$$

$$p = e^{\vec{x} \cdot \vec{\beta}} - p(e^{\vec{x} \cdot \vec{\beta}})$$

$$p + p(e^{\vec{x} \cdot \vec{\beta}}) = e^{\vec{x} \cdot \vec{\beta}}$$

$$p = \frac{e^{\vec{x} \cdot \vec{\beta}}}{1 + e^{\vec{x} \cdot \vec{\beta}}}$$

$$\frac{e^{-\vec{x} \cdot \vec{\beta}}}{e^{-\vec{x} \cdot \vec{\beta}}} = 1$$

$$p = \frac{e^{\vec{x} \cdot \vec{\beta}}}{e^{\vec{x} \cdot \vec{\beta}} + 1} = \frac{1}{1 + e^{-\vec{x} \cdot \vec{\beta}}}$$

easier to derive

Take log-odds ratio

Calculate the following Derivative:

$$\frac{d}{dx} \left[\frac{1}{1+e^x} \right] = \frac{d}{dx} \left[(1+e^x)^{-1} \right]$$

$$= (-1)(1+e^x)^{-2} \cdot (0+1)$$

$$\frac{\text{Derivative } e^{-x}}{(1+e^{-x})^2}$$

Idea:
 $+1-1=0$

$$\begin{aligned} \frac{e^{-x}}{(1+e^{-x})^2} &= \frac{1}{1+e^{-x}} \cdot \frac{e^{-x}}{1+e^{-x}} \\ &= \frac{1}{1+e^{-x}} \cdot \frac{e^{-x} + 1 - 1}{1+e^{-x}} \end{aligned}$$

$$\frac{1}{1+e^{-x}} \cdot \left[\frac{1+e^{-x}}{1+e^{-x}} - \frac{1}{1+e^{-x}} \right]$$

$$= \frac{1}{1+e^{-x}} \cdot \left[1 - \frac{1}{1+e^{-x}} \right]$$

$g(x)$ = logistic / sigmoid activation function

$$g'(x) = g(x) \cdot (1 - g(x))$$

↑
derivative of activation function.