

$$y = f(x) \rightarrow w^T x = \sigma(w^T x)$$

$x_1, w_1 + x_2, w_2 + \dots + x_n, w_n = \hat{y}$ (assumption)

$x_1, x_2 \rightarrow$ correlated

Transformations (1) Categorical
2) Standardization One-hot encoding

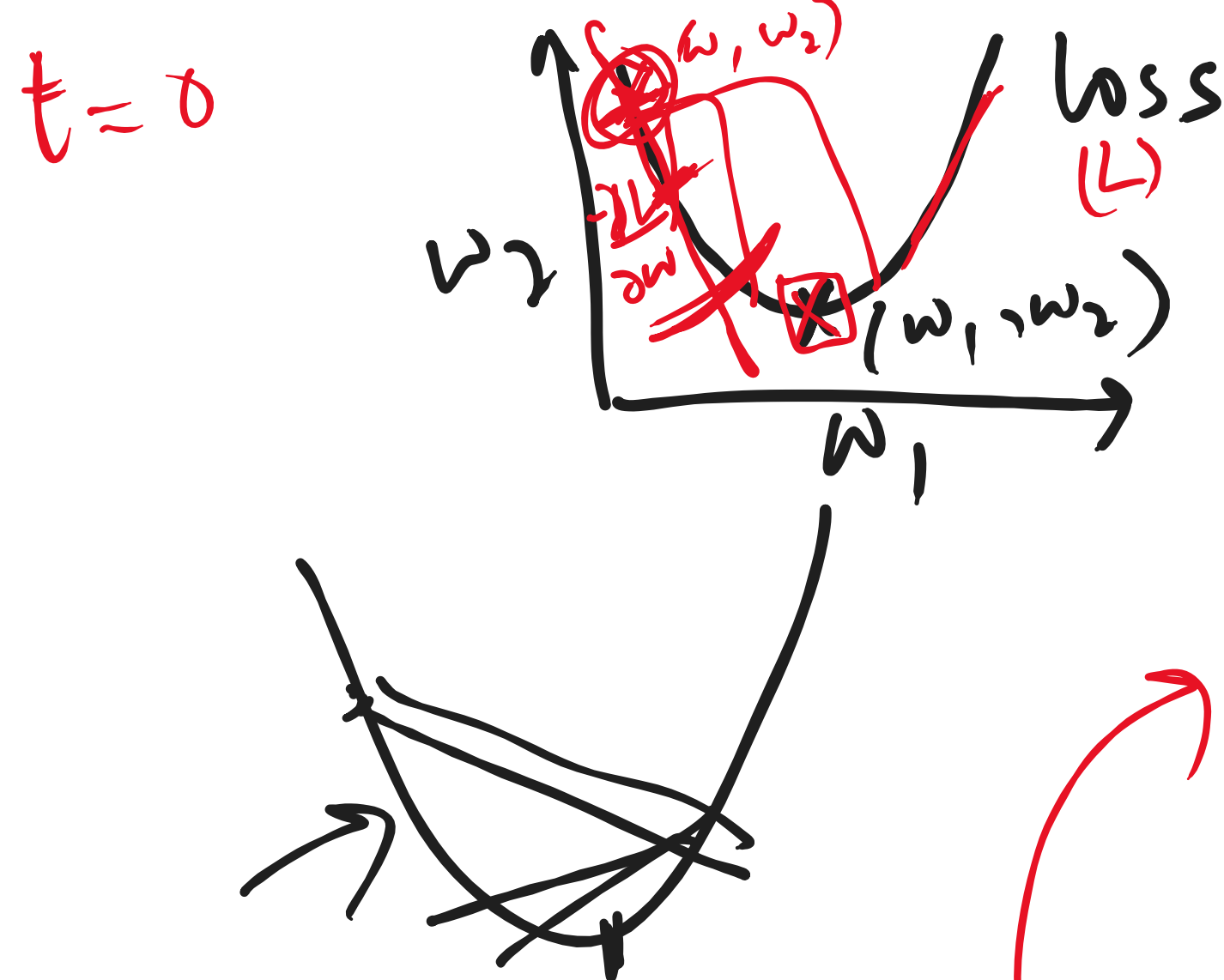
Logistic Regression (0/1)

MLE \rightarrow NLL \rightarrow Loss

$$\text{Loss} = - (y \log \hat{y} + (1-y) \log (1-\hat{y}))$$

Cross entropy $\log \hat{y} \rightarrow 1$

Titanic: $X \rightarrow y$
Implement \rightarrow optimal parameter model
optimal weights.



Gradient Descent (Algorithm)

- 1) Initialize parameters (w_1, w_2)
- 2) $A = \sigma(w^T x + b)$ $\xrightarrow{\text{calculated}}$ $A = [a^{(1)}, a^{(2)}, \dots, a^{(n)}]$
 $a^{(1)} = w^T x_1 + b$
- 3) $\frac{\partial L}{\partial w} = \frac{1}{N} \times (A - Y)^T$
 $\frac{\partial L}{\partial b} = \frac{1}{N} \sum_{i=1}^N (a^{(i)} - y^{(i)})$ optional

4) Update weights (parameters)

$$\begin{cases} w_{t+1} = w_t - \eta \frac{\partial L}{\partial w} \\ b_{t+1} = b_t - \eta \frac{\partial L}{\partial b} \end{cases}$$

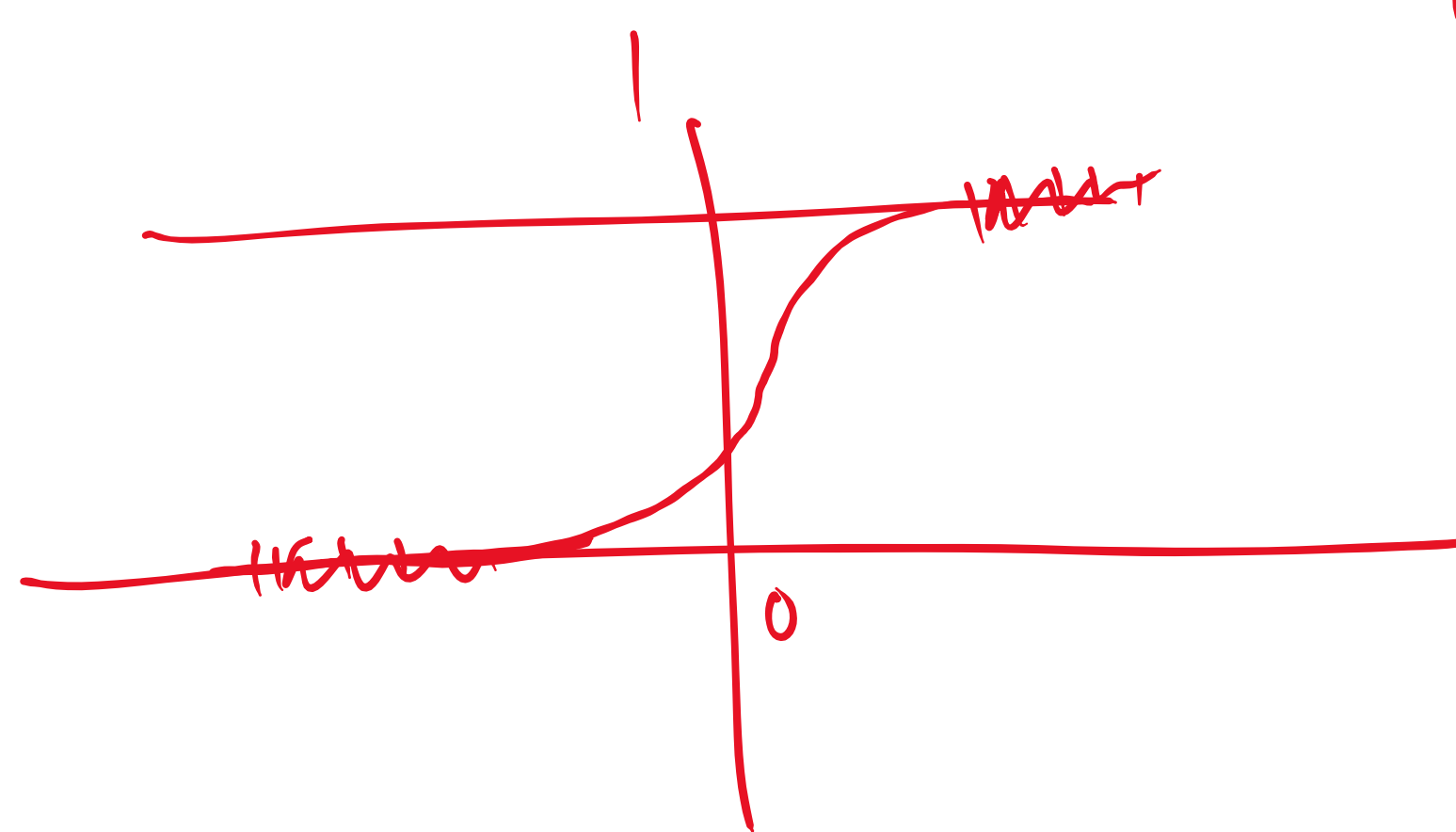
$\eta \rightarrow$ learning rate

hyperparameters

$t \rightarrow$ epoch
100

Repeat epochs

A



0.0001
get rid of sigmoid

$\frac{\partial L}{\partial w} \rightarrow$ Batch : entire dataset

Mini Batch \rightarrow Batch size

Stochastic : one datapoint