JMLR TEX.jl Example

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1. Loss Function

In mathematical optimization, statistics, decision theory and machine learning, a *loss function* or *cost function* is a function that maps an event or values of one or more variables onto a real number intuitively representing some "cost" associated with the event.[1] An optimization problem seeks to minimize a loss function. An objective function is either a loss function or its negative (sometimes called a *reward function* or a *utility function*), in which case it is to be maximized.

$$J(\theta) = \frac{1}{m} \sum_{i=1}^{m} \left[-y_i \log(h_\theta(x_i)) - (1 - y_i) \log(1 - h_\theta(x_i)) \right] \qquad (1)$$

```julia
function loss_function(theta, X, y)
    m = length(y) # number of training examples
    grad = zeros(size(theta))
    h = sigmoid(X * theta)
    J = 1/m*sum(-y'*log(h)-(1 .- y)'*log(1 .- h))
    grad = 1/m*(X'*(h-y))
    return (J, grad)
end
```

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1. https://en.wikipedia.org/wiki/Loss_function