Lecture 5-1 Logistic (regression) classification

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Classification 들 중에서 정확도가 높은 알고리즘으로 알려져 있음

Acknowledgement

- Andrew Ng's ML class
 - https://class.coursera.org/ml-003/lecture
 - http://www.holehouse.org/mlclass/ (note)
- Convolutional Neural Networks for Visual Recognition
 - http://cs231n.github.io/
 - http://cs23In.stanford.edu/
- TensorFlow
 - https://www.tensorflow.org
 - https://github.com/aymericdamien/TensorFlow-Examples

Regression (HCG)

H

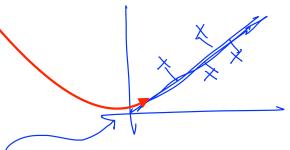
x1 (hours)	x2 (attendance)	y (score)
10	5	\(\begin{pmatrix} \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \
9	5	80
3	2	50
2	4	60
11	1	40

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Regression

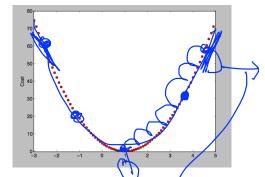


• Hypothesis: H(X) = WX

$$H(X) = WX$$

x1 (hours)	x2 (attendance)	y (score)
10	5	90
9	5	80
3	2	50
2	4	60
11	1	40

• Cost: $cost(W) = \frac{1}{m} \sum (WX - y)^2$



Gradient decent:
$$W := W - \alpha \frac{\partial}{\partial W} cost(W)$$

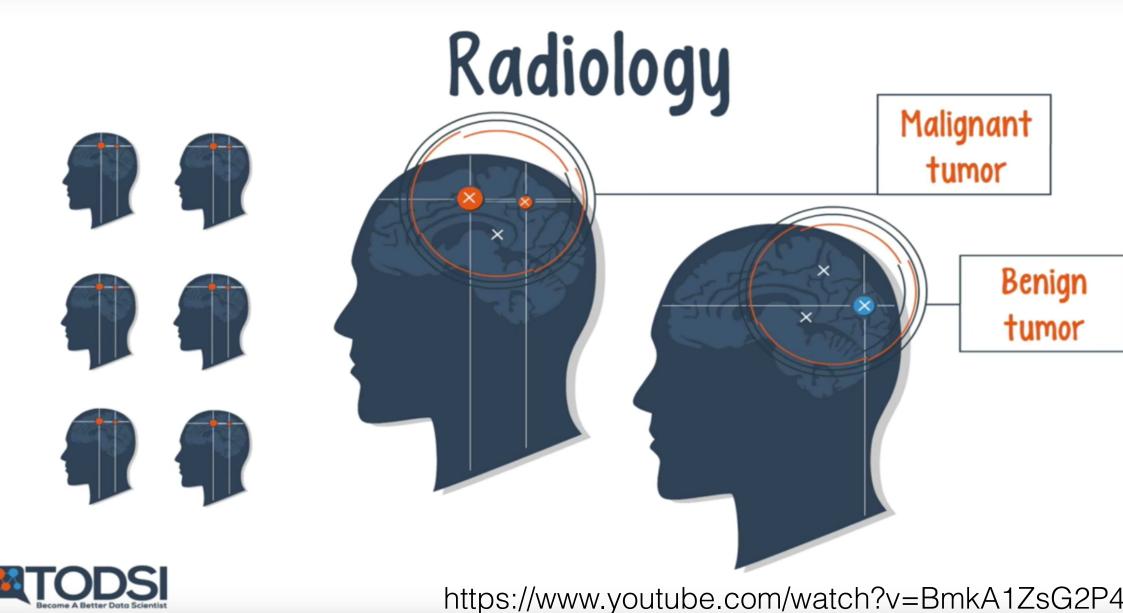
http://www.cse.iitk.ac.in/users/se367/10/presentation_local/Binary%20Classification.html



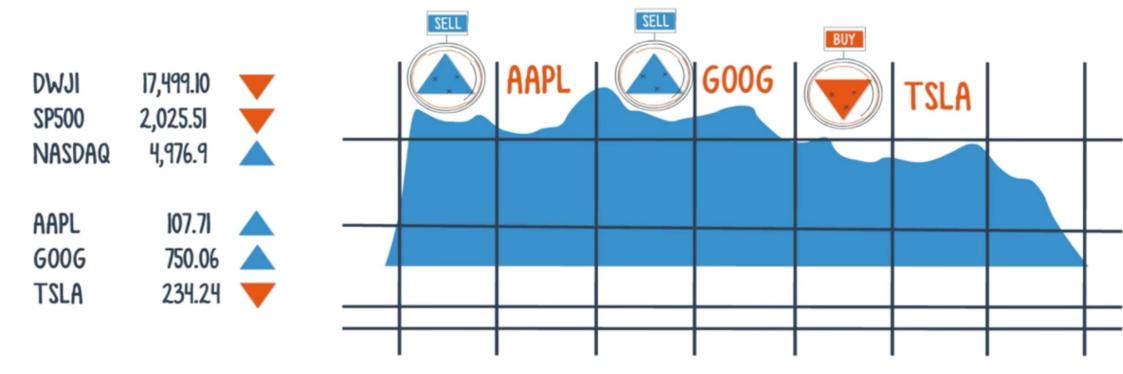
Credit Card Fraudulent Transaction detection: legitimate/fraud

0, I encoding

- Spam Detection: Spam (1) or Ham (0)
- Facebook feed: show(1) or hide(0)
- Credit Card Fraudulent Transaction detection: legitimate(0) or fraud (1)

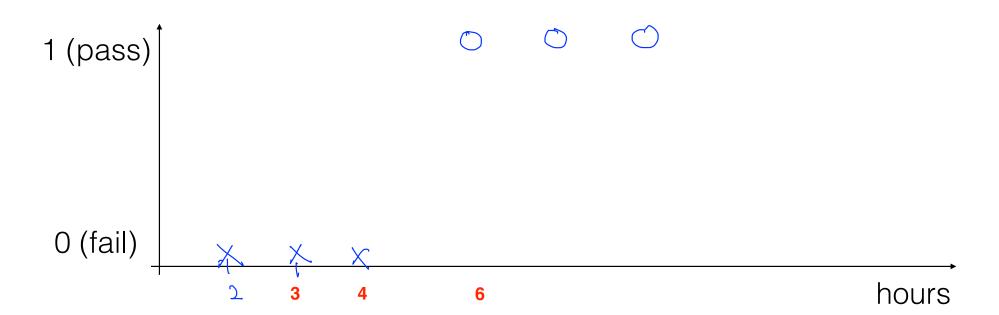


Finance





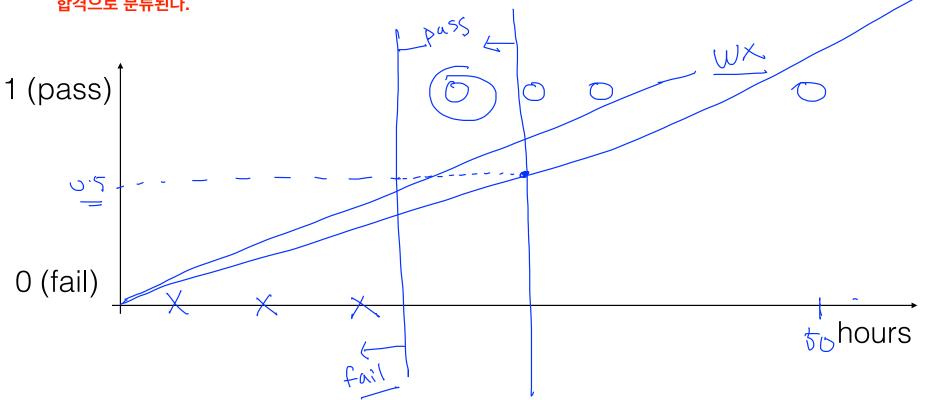
Pass(I)/Fail(0) based on study hours



문제점. 1.

- 1. 기존에 데이터가 6개일 때, 합불을 가르는 기준은 데이터를 잘 분류했다.
- 2. 그런데, 시간이 50인 데이터가 추가되었을 경우, 그 분류(합격)의 기준 선이 더 뒤로움직여서 기존의 합격이었던 데이터들도 불합격으로 분류된다.

Linear Regression?

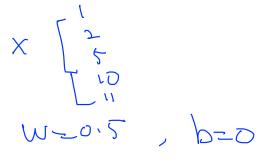


문제점 2. 가설의 값이 1보다 훨씬 크거나 0보다 작을 수 있다

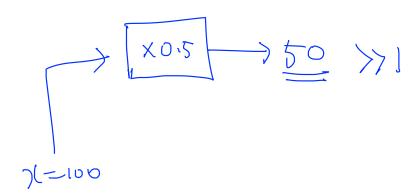
Linear regression

We know Y is 0 or I

$$H(x) = Wx + b$$



• Hypothesis can give values large than I or less than 0



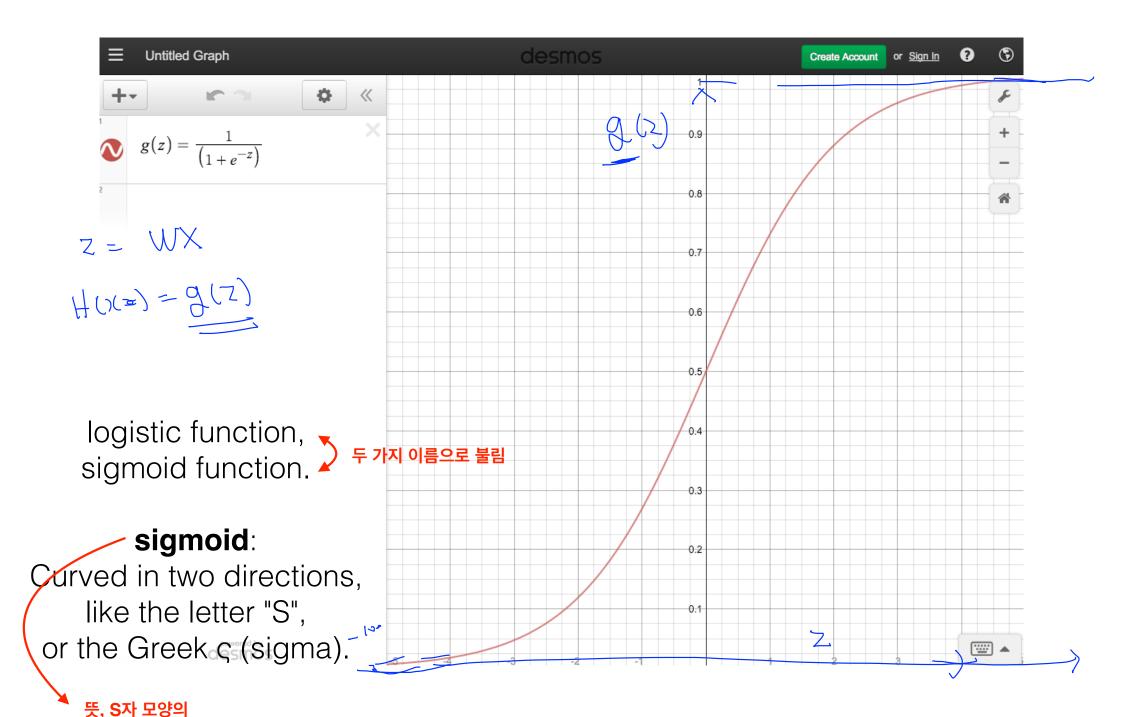
http://www.holehouse.org/mlclass/06_Logistic_Regression.html

Logistic Hypothesis

그래서 linear regression을 0과 1의 값으로 바꿔주는 함수가 필요할 것 같다고 생각하게 됐다.

$$\angle H(x) = \underline{Wx + b}$$





Logistic Hypothesis

$$H(X) = \frac{1}{1 + e^{-(W^T X)}}$$