

(2b) Beginning with the equation for empirical risk for logistic regression:

$$R_{\text{emp}}(\theta) = \frac{1}{N} \sum_{i=1}^N (y_i - 1) \log(1 - f(x_i; \theta)) - y_i \log(f(x_i; \theta))$$

then factoring out  $y_i$  and negating:

$$\begin{aligned} &= \frac{1}{N} \sum_{i=1}^N y_i \left( -\log(1 - f(x_i; \theta)) + \log(f(x_i; \theta)) \right) + \log(1 - f(x_i; \theta)) \\ &= \frac{1}{N} \sum_{i=1}^N y_i \left( \log \left( \frac{f(x_i; \theta)}{1 - f(x_i; \theta)} \right) \right) + \log(1 - f(x_i; \theta)) \end{aligned}$$

raising to  $y_i$ th power

$$= \frac{1}{N} \sum_{i=1}^N \left( \log \left( \frac{f(x_i; \theta)^{y_i}}{1 - f(x_i; \theta)^{y_i}} \right) \right) + \log(1 - f(x_i; \theta))$$

$$= \frac{1}{N} \sum_{i=1}^N \log \left( \frac{f(x_i; \theta)^{y_i}}{1 - f(x_i; \theta)^{y_i}} (1 - f(x_i; \theta)) \right)$$

$$= \frac{1}{N} \sum_{i=1}^N \log \left( f(x_i; \theta)^{y_i} (1 - f(x_i; \theta))^{1 - y_i} \right)$$

maximizing this value wrt.  $\theta$  is equivalent to maximizing the likelihood function

$$P_{\theta, x}(y) = \prod_{i=1}^N f(x_i; \theta)^{y_i} (1 - f(x_i; \theta))^{1 - y_i}$$

Therefore logistic regression result maximizes  $P_{\theta, x}(y)$ .