# **Logistic Regression**

In this exercise, you will implement logistic regression and apply it to two different datasets.

## **Outline**

- 1 Packages
- 2 Logistic Regression
  - 2.1 Problem Statement
  - 2.2 Loading and visualizing the data
  - 2.3 Sigmoid function
  - 2.4 Cost function for logistic regression
  - 2.5 Gradient for logistic regression
  - 2.6 Learning parameters using gradient descent
  - 2.7 Plotting the decision boundary
  - 2.8 Evaluating logistic regression
- 3 Regularized Logistic Regression
  - 3.1 Problem Statement
  - 3.2 Loading and visualizing the data
  - 3.3 Feature mapping
  - 3.4 Cost function for regularized logistic regression
  - 3.5 Gradient for regularized logistic regression
  - 3.6 Learning parameters using gradient descent
  - 3.7 Plotting the decision boundary
  - 3.8 Evaluating regularized logistic regression model

**NOTE:** To prevent errors from the autograder, you are not allowed to edit or delete non-graded cells in this lab. Please also refrain from adding any new cells. **Once you have passed this assignment** and want to experiment with any of the non-graded code, you may follow the instructions at the bottom of this notebook.

## 1 - Packages

First, let's run the cell below to import all the packages that you will need during this assignment.

- <u>numpy (www.numpy.org)</u> is the fundamental package for scientific computing with Python.
- <u>matplotlib (http://matplotlib.org)</u> is a famous library to plot graphs in Python.
- utils.py contains helper functions for this assignment. You do not need to modify code in this file.

```
In [1]: import numpy as np
import matplotlib.pyplot as plt
from utils import *
import copy
import math
%matplotlib inline
```

## 2 - Logistic Regression

In this part of the exercise, you will build a logistic regression model to predict whether a student gets admitted into a university.

### 2.1 Problem Statement

Suppose that you are the administrator of a university department and you want to determine each applicant's chance of admission based on their results on two exams.

- You have historical data from previous applicants that you can use as a training set for logistic regression.
- For each training example, you have the applicant's scores on two exams and the admissions decision.
- Your task is to build a classification model that estimates an applicant's probability of admission based on the scores from those two exams.

### 2.2 Loading and visualizing the data

You will start by loading the dataset for this task.

- The load dataset() function shown below loads the data into variables X train and y train
  - X train contains exam scores on two exams for a student
  - y train is the admission decision
    - o y\_train = 1 if the student was admitted
    - y train = 0 if the student was not admitted
  - Both X\_train and y\_train are numpy arrays.

```
In [2]: # load dataset
X_train, y_train = load_data("data/ex2data1.txt")
```

### View the variables

Let's get more familiar with your dataset.

• A good place to start is to just print out each variable and see what it contains.

The code below prints the first five values of X\_train and the type of the variable.

```
In [3]: print("First five elements in X_train are:\n", X_train[:5])
print("Type of X_train:",type(X_train))

First five elements in X_train are:
    [[34.62365962 78.02469282]
    [30.28671077 43.89499752]
    [35.84740877 72.90219803]
    [60.18259939 86.3085521 ]
    [79.03273605 75.34437644]]
    Type of X_train: <class 'numpy.ndarray'>
```

```
In [4]: print("First five elements in y_train are:\n", y_train[:5])
print("Type of y_train:",type(y_train))

First five elements in y_train are:
    [0. 0. 0. 1. 1.]
Type of y_train: <class 'numpy.ndarray'>
```

### Check the dimensions of your variables

Another useful way to get familiar with your data is to view its dimensions. Let's print the shape of X\_train and y train and see how many training examples we have in our dataset.

```
In [5]: print ('The shape of X_train is: ' + str(X_train.shape))
print ('The shape of y_train is: ' + str(y_train.shape))
print ('We have m = %d training examples' % (len(y_train)))

The shape of X_train is: (100, 2)
The shape of y_train is: (100,)
We have m = 100 training examples
```

### Visualize your data

Before starting to implement any learning algorithm, it is always good to visualize the data if possible.

- The code below displays the data on a 2D plot (as shown below), where the axes are the two exam scores, and the positive and negative examples are shown with different markers.
- We use a helper function in the utils.py file to generate this plot.

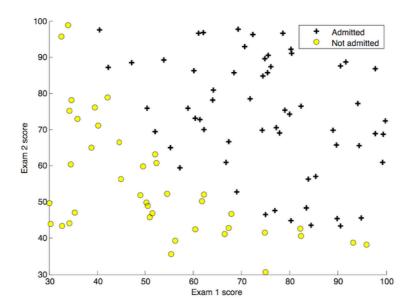
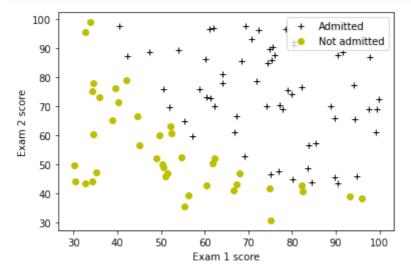


Figure 1: Scatter plot of training data



Your goal is to build a logistic regression model to fit this data.

• With this model, you can then predict if a new student will be admitted based on their scores on the two exams.

## 2.3 Sigmoid function

Recall that for logistic regression, the model is represented as

$$f_{\mathbf{w},b}(x) = g(\mathbf{w} \cdot \mathbf{x} + b)$$

where function g is the sigmoid function. The sigmoid function is defined as:

$$g(z) = \frac{1}{1 + e^{-z}}$$

Let's implement the sigmoid function first, so it can be used by the rest of this assignment.

### **Exercise 1**

Please complete the sigmoid function to calculate

$$g(z)=rac{1}{1+e^{-z}}$$

Note that

- z is not always a single number, but can also be an array of numbers.
- If the input is an array of numbers, we'd like to apply the sigmoid function to each value in the input array.

If you get stuck, you can check out the hints presented after the cell below to help you with the implementation.

```
In [7]: # UNQ_C1
# GRADED FUNCTION: sigmoid

def sigmoid(z):
    """
    Compute the sigmoid of z

Args:
    z (ndarray): A scalar, numpy array of any size.

Returns:
    g (ndarray): sigmoid(z), with the same shape as z

"""

### START CODE HERE ###

g = 1/(1+np.exp(-z))
### END SOLUTION ###

return g
```

### **Click for hints**

When you are finished, try testing a few values by calling sigmoid(x) in the cell below.

- For large positive values of x, the sigmoid should be close to 1, while for large negative values, the sigmoid should be close to 0.
- Evaluating sigmoid(0) should give you exactly 0.5.

```
In [8]: # Note: You can edit this value
value = 0
print (f"sigmoid({value}) = {sigmoid(value)}")
sigmoid(0) = 0.5
```

### **Expected Output:**

### sigmoid(0) 0.5

• As mentioned before, your code should also work with vectors and matrices. For a matrix, your function should perform the sigmoid function on every element.

### **Expected Output:**

**sigmoid([-1, 0, 1, 2])** [0.26894142 0.5 0.73105858 0.88079708]

## 2.4 Cost function for logistic regression

In this section, you will implement the cost function for logistic regression.

### **Exercise 2**

Please complete the compute cost function using the equations below.

Recall that for logistic regression, the cost function is of the form

$$J(\mathbf{w}, b) = \frac{1}{m} \sum_{i=0}^{m-1} \left[ loss(f_{\mathbf{w}, b}(\mathbf{x}^{(i)}), y^{(i)}) \right]$$

$$\tag{1}$$

where

- · m is the number of training examples in the dataset
- $loss(f_{\mathbf{w},b}(\mathbf{x}^{(i)}),y^{(i)})$  is the cost for a single data point, which is -

$$loss(f_{\mathbf{w},b}(\mathbf{x}^{(i)}), y^{(i)}) = (-y^{(i)} \log \left(f_{\mathbf{w},b}\left(\mathbf{x}^{(i)}\right)\right) - \left(1 - y^{(i)}\right) \log \left(1 - f_{\mathbf{w},b}\left(\mathbf{x}^{(i)}\right)\right) \quad (2)$$

- $f_{\mathbf{w},b}(\mathbf{x}^{(i)})$  is the model's prediction, while  $y^{(i)}$  , which is the actual label
- $f_{\mathbf{w},b}(\mathbf{x}^{(i)}) = g(\mathbf{w} \cdot \mathbf{x^{(i)}} + b)$  where function g is the sigmoid function.
  - It might be helpful to first calculate an intermediate variable  $z_{\mathbf{w},b}(\mathbf{x}^{(i)}) = \mathbf{w} \cdot \mathbf{x^{(i)}} + b = w_0 x_0^{(i)} + \ldots + w_{n-1} x_{n-1}^{(i)} + b \text{ where } n \text{ is the number of features,}$  before calculating  $f_{\mathbf{w},b}(\mathbf{x}^{(i)}) = g(z_{\mathbf{w},b}(\mathbf{x}^{(i)}))$

Note:

- As you are doing this, remember that the variables  $X_{train}$  and  $y_{train}$  are not scalar values but matrices of shape (m, n) and (m, 1) respectively, where n is the number of features and m is the number of training examples.
- You can use the sigmoid function that you implemented above for this part.

If you get stuck, you can check out the hints presented after the cell below to help you with the implementation.

```
In [10]:
         # UNQ C2
         # GRADED FUNCTION: compute_cost
         def compute cost(X, y, w, b, *argv):
             Computes the cost over all examples
             Args:
               X : (ndarray Shape (m,n)) data, m examples by n features
               y : (ndarray Shape (m,)) target value
               w : (ndarray Shape (n,)) values of parameters of the model
               b : (scalar)
                                           value of bias parameter of the mode
          7
                *argv : unused, for compatibility with regularized version be
          low
             Returns:
               total_cost : (scalar) cost
             m, n = X.shape
             ### START CODE HERE ###
             loss sum = 0
             for i in range(m):
                  z wb = 0
                  for j in range(n):
                      z \text{ wb ij} = w[j]*X[i][j]
                      z_wb += z_wb_ij
                  z wb += b
                  f wb = sigmoid(z wb)
                  loss = -y[i]*np.log(f wb)-(1 - y[i])*np.log(1 - f wb)
                  loss sum += loss
             total\_cost = (1 / m) * loss\_sum
             ### END CODE HERE ###
             return total_cost
```

#### **Click for hints**

Run the cells below to check your implementation of the <code>compute\_cost</code> function with two different initializations of the parameters w and b

Cost at initial w and b (zeros): 0.693

```
In [11]: m, n = X_train.shape

# Compute and display cost with w and b initialized to zeros
initial_w = np.zeros(n)
initial_b = 0.
cost = compute_cost(X_train, y_train, initial_w, initial_b)
print('Cost at initial w and b (zeros): {:.3f}'.format(cost))
```

#### Cost at initial w and b (zeros) 0.693

```
In [12]: # Compute and display cost with non-zero w and b
    test_w = np.array([0.2, 0.2])
    test_b = -24.
    cost = compute_cost(X_train, y_train, test_w, test_b)

print('Cost at test w and b (non-zeros): {:.3f}'.format(cost))

# UNIT TESTS
    compute_cost_test(compute_cost)

Cost at test w and b (non-zeros): 0.218
All tests passed!
```

### **Expected Output:**

Cost at test w and b (non-zeros): 0.218

## 2.5 Gradient for logistic regression

In this section, you will implement the gradient for logistic regression.

Recall that the gradient descent algorithm is:

repeat until convergence: {
$$b := b - \alpha \frac{\partial J(\mathbf{w}, b)}{\partial b}$$

$$w_j := w_j - \alpha \frac{\partial J(\mathbf{w}, b)}{\partial w_j} \qquad \text{for j := 0..n-1}$$
}

where, parameters b,  $w_i$  are all updated simultaniously

### **Exercise 3**

Please complete the compute\_gradient function to compute  $\frac{\partial J(\mathbf{w},b)}{\partial w}$ ,  $\frac{\partial J(\mathbf{w},b)}{\partial b}$  from equations (2) and (3) below.

$$\frac{\partial J(\mathbf{w}, b)}{\partial b} = \frac{1}{m} \sum_{i=0}^{m-1} (f_{\mathbf{w}, b}(\mathbf{x}^{(i)}) - \mathbf{y}^{(i)})$$
(2)

$$\frac{\partial J(\mathbf{w}, b)}{\partial w_j} = \frac{1}{m} \sum_{i=0}^{m-1} (f_{\mathbf{w}, b}(\mathbf{x}^{(i)}) - \mathbf{y}^{(i)}) x_j^{(i)}$$

$$\tag{3}$$

- m is the number of training examples in the dataset
- $f_{\mathbf{w},b}(x^{(i)})$  is the model's prediction, while  $y^{(i)}$  is the actual label
- Note: While this gradient looks identical to the linear regression gradient, the formula is actually different because linear and logistic regression have different definitions of  $f_{\mathbf{w},b}(x)$ .

As before, you can use the sigmoid function that you implemented above and if you get stuck, you can check out the hints presented after the cell below to help you with the implementation.

```
In [15]:
         # UNQ C3
         # GRADED FUNCTION: compute gradient
         def compute gradient(X, y, w, b, *argv):
             Computes the gradient for logistic regression
             Args:
               X : (ndarray Shape (m,n)) data, m examples by n features
               y : (ndarray Shape (m,)) target value
               w : (ndarray Shape (n,)) values of parameters of the model
                                          value of bias parameter of the mode
                b : (scalar)
          Z
                *argv : unused, for compatibility with regularized version be
          low
             Returns
               dj dw : (ndarray Shape (n,)) The gradient of the cost w.r.t.
          the parameters w.
               dj db : (scalar)
                                              The gradient of the cost w.r.t.
          the parameter b.
             m, n = X.shape
             dj dw = np.zeros(w.shape)
             dj_db = 0.
             ### START CODE HERE ###
             for i in range(m):
                  z wb = 0
                 for j in range(n):
                      z \text{ wb ij} = w[j]*X[i][j]
                      z wb += z wb ij
                  z_wb += b
                  f wb = sigmoid(z wb)
                 dj_db_i = f_wb-y[i]
                 dj_db += dj_db_i
                 for j in range(n):
                      dj_dw_ij = (f_wb-y[i])*X[i][j]
                      dj_dw[j] += dj_dw_ij
             dj dw = dj dw/m
             dj_db = dj_db/m
             ### END CODE HERE ###
             return dj db, dj dw
```

### **Click for hints**

Run the cells below to check your implementation of the <code>compute\_gradient</code> function with two different initializations of the parameters w and b

```
In [16]: # Compute and display gradient with w and b initialized to zeros
initial_w = np.zeros(n)
initial_b = 0.

dj_db, dj_dw = compute_gradient(X_train, y_train, initial_w, initial_b)
print(f'dj_db at initial w and b (zeros):{dj_db}')
print(f'dj_dw at initial w and b (zeros):{dj_dw.tolist()}')

dj_db at initial w and b (zeros):-0.1
dj_dw at initial w and b (zeros):[-12.00921658929115, -11.262842205
513591]
```

### **Expected Output:**

```
dj_db at initial w and b (zeros) -0.1
dj_dw at initial w and b (zeros): [-12.00921658929115, -11.262842205513591]
```

```
In [17]: # Compute and display cost and gradient with non-zero w and b
    test_w = np.array([ 0.2, -0.5])
    test_b = -24
    dj_db, dj_dw = compute_gradient(X_train, y_train, test_w, test_b)
    print('dj_db at test w and b:', dj_db)
    print('dj_dw at test w and b:', dj_dw.tolist())

# UNIT TESTS
    compute_gradient_test(compute_gradient)

dj_db at test w and b: -0.59999999991071
    dj_dw at test w and b: [-44.831353617873795, -44.37384124953978]
    All tests passed!
```

#### **Expected Output:**

```
dj_db at test w and b (non-zeros) -0.5999999999991071
dj_dw at test w and b (non-zeros): [-44.8313536178737957, -44.37384124953978]
```

## 2.6 Learning parameters using gradient descent

Similar to the previous assignment, you will now find the optimal parameters of a logistic regression model by using gradient descent.

- You don't need to implement anything for this part. Simply run the cells below.
- A good way to verify that gradient descent is working correctly is to look at the value of  $J(\mathbf{w},b)$  and check that it is decreasing with each step.
- Assuming you have implemented the gradient and computed the cost correctly, your value of  $J(\mathbf{w}, b)$  should never increase, and should converge to a steady value by the end of the algorithm.

```
def gradient_descent(X, y, w_in, b_in, cost_function, gradient_fun
In [18]:
         ction, alpha, num iters, lambda ):
             Performs batch gradient descent to learn theta. Updates theta b
         y taking
             num iters gradient steps with learning rate alpha
             Args:
               X :
                     (ndarray Shape (m, n) data, m examples by n features
                      (ndarray Shape (m,)) target value
               y :
               w in : (ndarray Shape (n,)) Initial values of parameters of
         the model
                                            Initial value of parameter of th
               b in : (scalar)
         e model
               cost function :
                                           function to compute cost
               gradient_function : function to compute gradient alpha : (float) Learning rate
                                      number of iterations to run grad
               num iters : (int)
         ient descent
               lambda : (scalar, float) regularization constant
             Returns:
               w : (ndarray Shape (n,)) Updated values of parameters of the
         model after
                   running gradient descent
               b : (scalar)
                                           Updated value of parameter of the
         model after
                   running gradient descent
             # number of training examples
             m = len(X)
             # An array to store cost J and w's at each iteration primarily
         for graphing later
             J history = []
             w history = []
             for i in range(num_iters):
                 # Calculate the gradient and update the parameters
                 dj_db, dj_dw = gradient_function(X, y, w_in, b_in, lambda
         _)
                 # Update Parameters using w, b, alpha and gradient
                 w in = w in - alpha * dj dw
                 b in = b in - alpha * dj db
                 # Save cost J at each iteration
                 if i<100000:
                                   # prevent resource exhaustion
                     cost = cost_function(X, y, w_in, b_in, lambda_)
                     J history.append(cost)
                 # Print cost every at intervals 10 times or as many iterati
         ons if < 10
                 if i% math.ceil(num iters/10) == 0 or i == (num iters-1):
                     w history.append(w in)
                     print(f"Iteration {i:4}: Cost {float(J history[-1]):8.
               ")
         2f}
```

```
{\bf return} w_in, b_in, J_history, w_history {\it \#return} w and J,w history for graphing
```

Now let's run the gradient descent algorithm above to learn the parameters for our dataset.

**Note** The code block below takes a couple of minutes to run, especially with a non-vectorized version. You can reduce the iterations to test your implementation and iterate faster. If you have time later, try running 100,000 iterations for better results.

```
In [19]:
         np.random.seed(1)
         initial w = 0.01 * (np.random.rand(2) - 0.5)
         initial b = -8
         # Some gradient descent settings
         iterations = 10000
         alpha = 0.001
         w,b, J history, = gradient descent(X train ,y train, initial w, i
         nitial b,
                                             compute cost, compute gradient,
         alpha, iterations, 0)
         Iteration
                      0: Cost
                                   0.96
         Iteration 1000: Cost
                                   0.31
         Iteration 2000: Cost
                                   0.30
         Iteration 3000: Cost
                                   0.30
         Iteration 4000: Cost
                                   0.30
         Iteration 5000: Cost
                                   0.30
         Iteration 6000: Cost
                                   0.30
         Iteration 7000: Cost
                                   0.30
         Iteration 8000: Cost
                                   0.30
         Iteration 9000: Cost
                                   0.30
         Iteration 9999: Cost
                                   0.30
```

**Expected Output: Cost 0.30, (Click to see details):** 

## 2.7 Plotting the decision boundary

We will now use the final parameters from gradient descent to plot the linear fit. If you implemented the previous parts correctly, you should see a plot similar to the following plot:

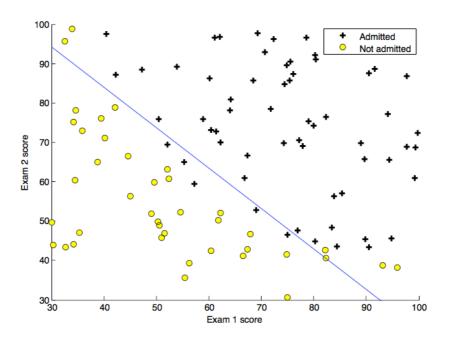


Figure 2: Training data with decision boundary

We will use a helper function in the utils.py file to create this plot.

20

30

40

50

60

Exam 1 score

70

80

90

```
In [20]: plot_decision_boundary(w, b, X_train, y_train)
# Set the y-axis label
plt.ylabel('Exam 2 score')
# Set the x-axis label
plt.xlabel('Exam 1 score')
plt.legend(loc="upper right")
plt.show()
```

100

## 2.8 Evaluating logistic regression

We can evaluate the quality of the parameters we have found by seeing how well the learned model predicts on our training set.

You will implement the predict function below to do this.

### **Exercise 4**

Please complete the  $\prescript{predict}$  function to produce  $\prescript{1}$  or  $\prescript{0}$  predictions given a dataset and a learned parameter vector  $\prescript{w}$  and  $\prescript{b}$ .

- First you need to compute the prediction from the model  $f(x^{(i)})=g(w\cdot x^{(i)}+b)$  for every example You've implemented this before in the parts above
- We interpret the output of the model  $(f(x^{(i)}))$  as the probability that  $y^{(i)}=1$  given  $x^{(i)}$  and parameterized by w.
- Therefore, to get a final prediction ( $y^{(i)}=0$  or  $y^{(i)}=1$ ) from the logistic regression model, you can use the following heuristic -

if 
$$f(x^{(i)})>=0.5$$
, predict  $y^{(i)}=1$  if  $f(x^{(i)})<0.5$ , predict  $y^{(i)}=0$ 

If you get stuck, you can check out the hints presented after the cell below to help you with the implementation.

```
In [21]: # UNQ C4
         # GRADED FUNCTION: predict
         def predict(X, w, b):
             Predict whether the label is 0 or 1 using learned logistic
             regression parameters w
             Args:
               X: (ndarray Shape (m,n)) data, m examples by n features
               w : (ndarray Shape (n,)) values of parameters of the model
                                          value of bias parameter of the mode
               b : (scalar)
         1
             Returns:
               p: (ndarray (m,)) The predictions for X using a threshold at
         0.5
             # number of training examples
             m, n = X.shape
             p = np.zeros(m)
             ### START CODE HERE ###
             # Loop over each example
             for i in range(m):
                 z wb = 0
                 # Loop over each feature
                 for j in range(n):
                      # Add the corresponding term to z wb
                      z \text{ wb ij} = w[j]*X[i][j]
                      z_wb += z_wb_ij
                  # Add bias term
                 z wb += b
                 # Calculate the prediction for this example
                 f_wb = sigmoid(z_wb)
                  # Apply the threshold
                 p[i] = f wb >= 0.5
             ### END CODE HERE ###
             return p
```

### **Click for hints**

Once you have completed the function <code>predict</code>, let's run the code below to report the training accuracy of your classifier by computing the percentage of examples it got correct.

```
In [22]: # Test your predict code
    np.random.seed(1)
    tmp_w = np.random.randn(2)
    tmp_b = 0.3
    tmp_X = np.random.randn(4, 2) - 0.5

tmp_p = predict(tmp_X, tmp_w, tmp_b)
    print(f'Output of predict: shape {tmp_p.shape}, value {tmp_p}')

# UNIT TESTS
    predict_test(predict)

Output of predict: shape (4,), value [0. 1. 1. 1.]
    All tests passed!
```

### **Expected output**

Output of predict: shape (4,),value [0. 1. 1. 1.]

Now let's use this to compute the accuracy on the training set

```
In [23]: #Compute accuracy on our training set
p = predict(X_train, w,b)
print('Train Accuracy: %f'%(np.mean(p == y_train) * 100))
```

Train Accuracy: 92.000000

Train Accuracy (approx): 92.00

## 3 - Regularized Logistic Regression

In this part of the exercise, you will implement regularized logistic regression to predict whether microchips from a fabrication plant passes quality assurance (QA). During QA, each microchip goes through various tests to ensure it is functioning correctly.

### 3.1 Problem Statement

Suppose you are the product manager of the factory and you have the test results for some microchips on two different tests.

- From these two tests, you would like to determine whether the microchips should be accepted or rejected.
- To help you make the decision, you have a dataset of test results on past microchips, from which you can build a logistic regression model.

## 3.2 Loading and visualizing the data

Similar to previous parts of this exercise, let's start by loading the dataset for this task and visualizing it.

- The load dataset() function shown below loads the data into variables X train and y train
  - X train contains the test results for the microchips from two tests
  - y train contains the results of the QA
    - y\_train = 1 if the microchip was accepted
    - y\_train = 0 if the microchip was rejected
  - Both X\_train and y\_train are numpy arrays.

```
In [24]: # load dataset
X_train, y_train = load_data("data/ex2data2.txt")
```

### View the variables

The code below prints the first five values of  $X_{train}$  and  $y_{train}$  and the type of the variables.

```
In [25]:  # print X train
         print("X_train:", X_train[:5])
         print("Type of X_train:",type(X_train))
         # print y_train
         print("y_train:", y_train[:5])
         print("Type of y_train:",type(y_train))
         X train: [[ 0.051267  0.69956 ]
          [-0.092742 0.68494 ]
          [-0.21371
                      0.69225 ]
          [-0.375
                      0.50219 1
          [-0.51325
                      0.46564 ]]
         Type of X_train: <class 'numpy.ndarray'>
         y train: [1. 1. 1. 1. 1.]
         Type of y_train: <class 'numpy.ndarray'>
```

### Check the dimensions of your variables

Another useful way to get familiar with your data is to view its dimensions. Let's print the shape of  $X_{train}$  and  $y_{train}$  and see how many training examples we have in our dataset.

```
In [26]: print ('The shape of X_train is: ' + str(X_train.shape))
    print ('The shape of y_train is: ' + str(y_train.shape))
    print ('We have m = %d training examples' % (len(y_train)))

The shape of X_train is: (118, 2)
    The shape of y_train is: (118,)
    We have m = 118 training examples
```

### Visualize your data

The helper function  $plot_data$  (from utils.py) is used to generate a figure like Figure 3, where the axes are the two test scores, and the positive (y = 1, accepted) and negative (y = 0, rejected) examples are shown with different markers.

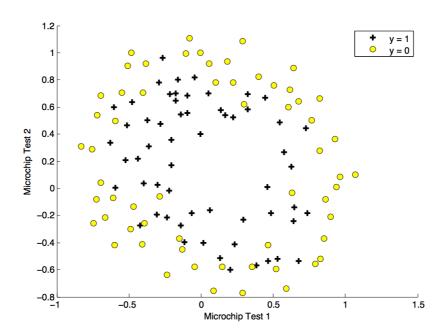


Figure 3: Plot of training data

```
In [27]: # Plot examples
    plot_data(X_train, y_train[:], pos_label="Accepted", neg_label="Re
    jected")

# Set the y-axis label
    plt.ylabel('Microchip Test 2')
    # Set the x-axis label
    plt.xlabel('Microchip Test 1')
    plt.legend(loc="upper right")
    plt.show()
```

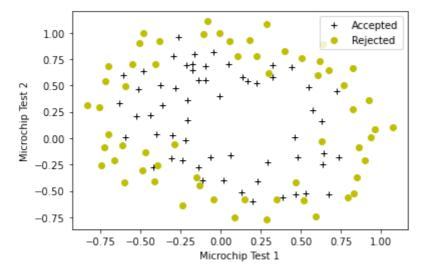


Figure 3 shows that our dataset cannot be separated into positive and negative examples by a straight-line through the plot. Therefore, a straight forward application of logistic regression will not perform well on this dataset since logistic regression will only be able to find a linear decision boundary.

## 3.3 Feature mapping

One way to fit the data better is to create more features from each data point. In the provided function map feature, we will map the features into all polynomial terms of  $x_1$  and  $x_2$  up to the sixth power.

$$ext{map\_feature}(x) = egin{bmatrix} x_1 \ x_2 \ x_1^2 \ x_1x_2 \ x_2^2 \ x_1^3 \ dots \ x_1x_2^5 \ x_2^6 \ \end{bmatrix}$$
 or of two features (the scores on two Q

As a result of this mapping, our vector of two features (the scores on two QA tests) has been transformed into a 27-dimensional vector.

- A logistic regression classifier trained on this higher-dimension feature vector will have a more complex decision boundary and will be nonlinear when drawn in our 2-dimensional plot.
- We have provided the map feature function for you in utils.py.

```
In [28]: print("Original shape of data:", X_train.shape)

mapped_X = map_feature(X_train[:, 0], X_train[:, 1])
print("Shape after feature mapping:", mapped_X.shape)

Original shape of data: (118, 2)
Shape after feature mapping: (118, 27)
```

Let's also print the first elements of X\_train and mapped\_X to see the tranformation.

```
In [29]: print("X_train[0]:", X_train[0])
    print("mapped X_train[0]:", mapped_X[0])

X_train[0]: [0.051267 0.69956 ]
    mapped X_train[0]: [5.12670000e-02 6.99560000e-01 2.62830529e-03 3.
    58643425e-02
    4.89384194e-01 1.34745327e-04 1.83865725e-03 2.50892595e-02
    3.42353606e-01 6.90798869e-06 9.42624411e-05 1.28625106e-03
    1.75514423e-02 2.39496889e-01 3.54151856e-07 4.83255257e-06
    6.59422333e-05 8.99809795e-04 1.22782870e-02 1.67542444e-01
    1.81563032e-08 2.47750473e-07 3.38066048e-06 4.61305487e-05
    6.29470940e-04 8.58939846e-03 1.17205992e-01]
```

While the feature mapping allows us to build a more expressive classifier, it is also more susceptible to overfitting. In the next parts of the exercise, you will implement regularized logistic regression to fit the data and also see for yourself how regularization can help combat the overfitting problem.

## 3.4 Cost function for regularized logistic regression

In this part, you will implement the cost function for regularized logistic regression.

Recall that for regularized logistic regression, the cost function is of the form

$$J(\mathbf{w},b) = rac{1}{m} \sum_{i=0}^{m-1} \left[ -y^{(i)} \log\Bigl(f_{\mathbf{w},b}\left(\mathbf{x}^{(i)}
ight)\Bigr) - \left(1-y^{(i)}
ight) \log\Bigl(1-f_{\mathbf{w},b}\left(\mathbf{x}^{(i)}
ight)\Bigr)
ight] + rac{\lambda}{2m} \sum_{j=0}^{n-1} w_j^2 \left[ -y^{(i)} \log\Bigl(f_{\mathbf{w},b}\left(\mathbf{x}^{(i)}
ight)\Bigr) - \left(1-y^{(i)}
ight) \log\Bigl(1-f_{\mathbf{w},b}\left(\mathbf{x}^{(i)}
ight)\Bigr)
ight] + rac{\lambda}{2m} \sum_{j=0}^{n-1} w_j^2 \left[ -y^{(i)} \log\Bigl(f_{\mathbf{w},b}\left(\mathbf{x}^{(i)}
ight)\Bigr) - \left(1-y^{(i)}
ight) \log\Bigl(1-f_{\mathbf{w},b}\left(\mathbf{x}^{(i)}
ight)\Bigr)\Bigr) - \left(1-y^{(i)}
ight) \log\Bigl(1-f_{\mathbf{w},b}\left(\mathbf{x}^{(i)}
ight)\Bigr)\Bigr)\Bigr) - \left(1-y^{(i)}
ight) \log\Bigl(1-f_{\mathbf{w},b}\left(\mathbf{x}^{(i)}
ight)\Bigr)\Bigr)\Bigr)$$

Compare this to the cost function without regularization (which you implemented above), which is of the form

$$J(\mathbf{w}.\,b) = rac{1}{m} \sum_{i=0}^{m-1} \left[ \left( -y^{(i)} \log\Bigl(f_{\mathbf{w},b}\left(\mathbf{x}^{(i)}
ight) 
ight) - \left(1-y^{(i)}
ight) \log\Bigl(1-f_{\mathbf{w},b}\left(\mathbf{x}^{(i)}
ight) 
ight) 
ight]$$

The difference is the regularization term, which is

$$rac{\lambda}{2m}\sum_{j=0}^{n-1}w_j^2$$

Note that the b parameter is not regularized.

### **Exercise 5**

Please complete the <code>compute\_cost\_reg</code> function below to calculate the following term for each element in  $\boldsymbol{w}$ 

$$rac{\lambda}{2m}\sum_{j=0}^{n-1}w_j^2$$

The starter code then adds this to the cost without regularization (which you computed above in compute cost) to calculate the cost with regulatization.

If you get stuck, you can check out the hints presented after the cell below to help you with the implementation.

```
In [30]:
         # UNQ C5
         def compute_cost_reg(X, y, w, b, lambda_ = 1):
             Computes the cost over all examples
             Args:
               X : (ndarray Shape (m,n)) data, m examples by n features
               y : (ndarray Shape (m,)) target value
               w : (ndarray Shape (n,)) values of parameters of the model
               b : (scalar)
                                          value of bias parameter of the mode
         Z
               lambda : (scalar, float) Controls amount of regularization
             Returns:
               total cost : (scalar)
                                          cost
             m, n = X.shape
             # Calls the compute cost function that you implemented above
             cost without reg = compute cost(X, y, w, b)
             # You need to calculate this value
             reg cost = 0.
             ### START CODE HERE ###
             for j in range(n):
                 reg_cost_j = w[j]**2
                 reg cost = reg cost + reg cost j
             reg cost = (lambda / (2 * m)) * reg cost
             ### END CODE HERE ###
             # Add the regularization cost to get the total cost
             total cost = cost without reg + reg cost
             return total cost
```

### **Click for hints**

Run the cell below to check your implementation of the compute cost reg function.

Regularized cost : 0.6618252552483948 All tests passed!

Regularized cost: 0.6618252552483948

## 3.5 Gradient for regularized logistic regression

In this section, you will implement the gradient for regularized logistic regression.

The gradient of the regularized cost function has two components. The first,  $\frac{\partial J(\mathbf{w},b)}{\partial b}$  is a scalar, the other is a vector with the same shape as the parameters  $\mathbf{w}$ , where the  $j^{\text{th}}$  element is defined as follows:

$$egin{aligned} rac{\partial J(\mathbf{w},b)}{\partial b} &= rac{1}{m} \sum_{i=0}^{m-1} (f_{\mathbf{w},b}(\mathbf{x}^{(i)}) - y^{(i)}) \ rac{\partial J(\mathbf{w},b)}{\partial w_j} &= \left(rac{1}{m} \sum_{i=0}^{m-1} (f_{\mathbf{w},b}(\mathbf{x}^{(i)}) - y^{(i)}) x_j^{(i)}
ight) + rac{\lambda}{m} w_j \quad ext{for } j = 0...(n-1) \end{aligned}$$

Compare this to the gradient of the cost function without regularization (which you implemented above), which is of the form

$$\frac{\partial J(\mathbf{w}, b)}{\partial b} = \frac{1}{m} \sum_{i=0}^{m-1} (f_{\mathbf{w}, b}(\mathbf{x}^{(i)}) - \mathbf{y}^{(i)})$$
(2)

$$\frac{\partial J(\mathbf{w}, b)}{\partial w_j} = \frac{1}{m} \sum_{i=0}^{m-1} (f_{\mathbf{w}, b}(\mathbf{x}^{(i)}) - \mathbf{y}^{(i)}) x_j^{(i)}$$

$$\tag{3}$$

As you can see,  $\frac{\partial J(\mathbf{w},b)}{\partial b}$  is the same, the difference is the following term in  $\frac{\partial J(\mathbf{w},b)}{\partial w}$ , which is

$$rac{\lambda}{m}w_j \quad ext{for } j=0...(n-1)$$

### **Exercise 6**

Please complete the <code>compute\_gradient\_reg</code> function below to modify the code below to calculate the following term

$$rac{\lambda}{m}w_j \quad ext{for } j=0...(n-1)$$

The starter code will add this term to the  $\frac{\partial J(\mathbf{w},b)}{\partial w}$  returned from <code>compute\_gradient</code> above to get the gradient for the regularized cost function.

If you get stuck, you can check out the hints presented after the cell below to help you with the implementation.

```
In [32]:
         # UNQ C6
         def compute_gradient_reg(X, y, w, b, lambda_ = 1):
             Computes the gradient for logistic regression with regularizati
         on
             Args:
               X : (ndarray Shape (m,n)) data, m examples by n features
               y : (ndarray Shape (m,)) target value
               w: (ndarray\ Shape\ (n,)) values of parameters of the model
               b : (scalar)
                                          value of bias parameter of the mode
         Z
                lambda : (scalar, float) regularization constant
             Returns
               dj_db : (scalar)
                                             The gradient of the cost w.r.t.
         the parameter b.
               dj dw : (ndarray Shape (n,)) The gradient of the cost w.r.t.
         the parameters w.
             11 11 11
             m, n = X.shape
             dj db, dj dw = compute gradient(X, y, w, b)
             ### START CODE HERE ###
             for j in range(n):
                 dj dw j reg = (lambda /m)*w[j]
                 dj dw[j] = dj dw[j]+dj dw j reg
             ### END CODE HERE ###
             return dj_db, dj_dw
```

#### **Click for hints**

Run the cell below to check your implementation of the <code>compute\_gradient\_reg</code> function.

```
In [33]:
         X_mapped = map_feature(X_train[:, 0], X_train[:, 1])
         np.random.seed(1)
         initial w = np.random.rand(X mapped.shape[1]) - 0.5
         initial b = 0.5
         lambda = 0.5
         dj db, dj dw = compute gradient reg(X mapped, y train, initial w,
         initial b, lambda )
         print(f"dj db: {dj db}", )
         print(f"First few elements of regularized dj dw:\n {dj dw[:4].tolis
         t()}", )
         # UNIT TESTS
         compute_gradient_reg_test(compute_gradient_reg)
         dj db: 0.07138288792343662
         First few elements of regularized dj dw:
          [-0.010386028450548701, 0.011409852883280124, 0.0536273463274574,
         0.0031402782673134621
         All tests passed!
```

### **Expected Output:**

dj\_db:0.07138288792343

First few elements of regularized dj\_dw:

[[-0.010386028450548], [0.011409852883280], [0.0536273463274], [0.003140278267313]]

## 3.6 Learning parameters using gradient descent

Similar to the previous parts, you will use your gradient descent function implemented above to learn the optimal parameters w,b.

- If you have completed the cost and gradient for regularized logistic regression correctly, you should be able to step through the next cell to learn the parameters w.
- After training our parameters, we will use it to plot the decision boundary.

### Note

The code block below takes quite a while to run, especially with a non-vectorized version. You can reduce the iterations to test your implementation and iterate faster. If you have time later, run for 100,000 iterations to see better results.

```
In [35]:
         # Initialize fitting parameters
         np.random.seed(1)
         initial w = np.random.rand(X mapped.shape[1]) - 0.5
         initial b = 1.
         # Set regularization parameter lambda (you can try varying this)
         lambda = 0.01
         # Some gradient descent settings
         iterations = 10000
         alpha = 0.01
         w,b, J_history,_ = gradient_descent(X_mapped, y_train, initial_w,
         initial b,
                                             compute_cost_reg, compute_gradi
         ent reg,
                                             alpha, iterations, lambda )
         Iteration
                      0: Cost
                                  0.72
         Iteration 1000: Cost
                                  0.59
         Iteration 2000: Cost
                                  0.56
         Iteration 3000: Cost
                                  0.53
         Iteration 4000: Cost
                                  0.51
         Iteration 5000: Cost
                                  0.50
         Iteration 6000: Cost
                                  0.48
         Iteration 7000: Cost
                                  0.47
         Iteration 8000: Cost
                                  0.46
         Iteration 9000: Cost
                                  0.45
```

0.45

**Expected Output: Cost < 0.5 (Click for details)** 

Iteration 9999: Cost

## 3.7 Plotting the decision boundary

To help you visualize the model learned by this classifier, we will use our plot\_decision\_boundary function which plots the (non-linear) decision boundary that separates the positive and negative examples.

- In the function, we plotted the non-linear decision boundary by computing the classifier's predictions on an evenly spaced grid and then drew a contour plot of where the predictions change from y = 0 to y = 1.
- After learning the parameters w,b, the next step is to plot a decision boundary similar to Figure 4.

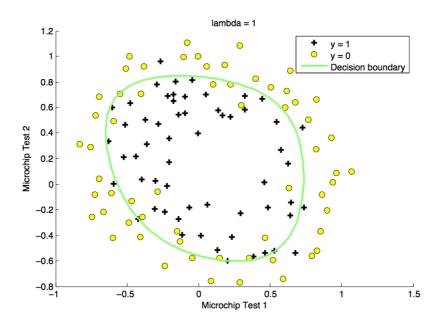
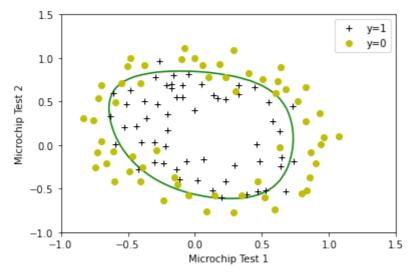


Figure 4: Training data with decision boundary ( $\lambda = 1$ )

```
In [36]: plot_decision_boundary(w, b, X_mapped, y_train)
# Set the y-axis label
plt.ylabel('Microchip Test 2')
# Set the x-axis label
plt.xlabel('Microchip Test 1')
plt.legend(loc="upper right")
plt.show()
```



## 3.8 Evaluating regularized logistic regression model

You will use the predict function that you implemented above to calculate the accuracy of the regularized logistic regression model on the training set

```
In [37]: #Compute accuracy on the training set
p = predict(X_mapped, w, b)
print('Train Accuracy: %f'%(np.mean(p == y_train) * 100))
```

Train Accuracy: 82.203390

### **Expected Output:**

**Train Accuracy:**~80%

Congratulations on completing the final lab of this course! We hope to see you in Course 2 where you will use more advanced learning algorithms such as neural networks and decision trees. Keep learning!

Please click here if you want to experiment with any of the non-graded code.