

AI Vs ML Vs DL Vs DS

- 1) Artificial Intelligence
- 2) Machine Learning
- 3) Deep Learning
- 4) Data Science

{ Multi layered NN }

Deep Learning

Mimic the
Human Brain

ML

AI - To create an application which can

perform its own task without any
human intervention

Ex : Netflix Recommendation System

→ Action Movies → Action Movies
Recommendation

② Self Driving Car

It provides Stats tools to analyze, visualize,
prediction, forecasting the
data.

Data Science

3 Types of Machine Learning.



Supervised ML Technique

→ Regression ✓
→ Classification ✓

Predict House price

Dataset
Size of Mouse # of Rooms Independent feature

Price Dependent or Obj feature

- ① Dependent or Obj feature
- ② Continuous → Regression
- ③ Categorical → Classification

5000	5	450K
6000	6	500K
—	—	—
—	—	—

}

Continuous

Classification

No. of study hours No. of play hours

Pass/Fail

↓ Dependent Feature

7

3

Pass

2

6

Fail

Binary Classification

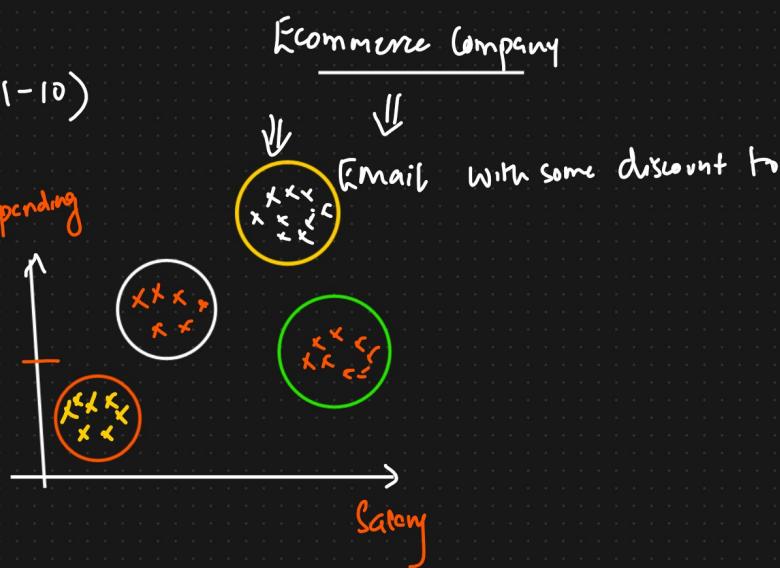
OR

Multiclass classification

May Be

② Unsupervised ML : Eg: Customer Segmentation \rightarrow Clusters

Salary	Spending Score (1-10)
20000	9
45000	2
-	-
-	-
-	-
-	-



Supervised ML

- ① Linear Regression
 - ② Ridge & Lasso
 - ③ ElasticNet
 - ④ Logistic Regression (Classification)
 - ⑤ Decision Tree
 - ⑥ Random Forest
 - ⑦ AdaBoost
 - ⑧ Xgboost
- Both
- Classification
- Regression

Unsupervised ML

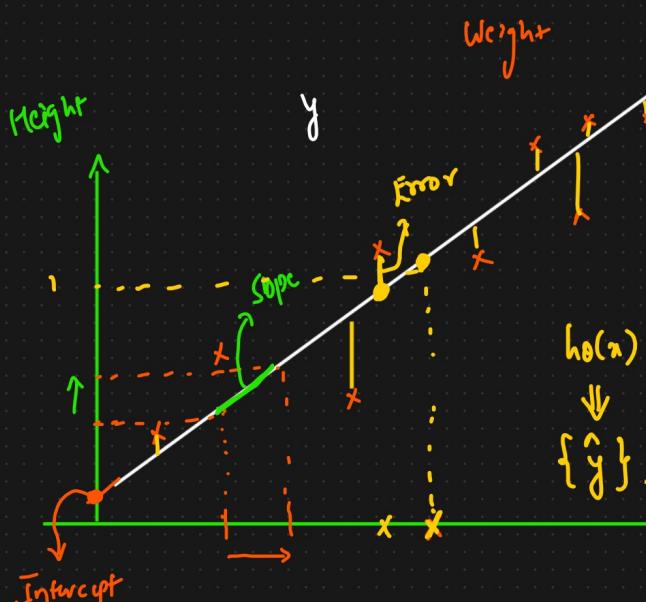
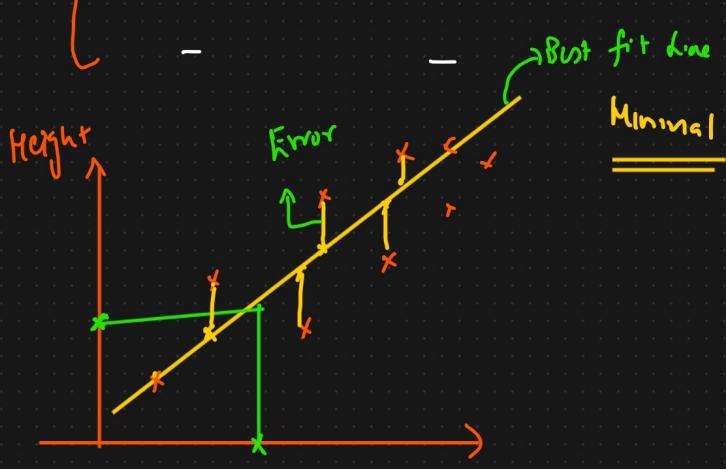
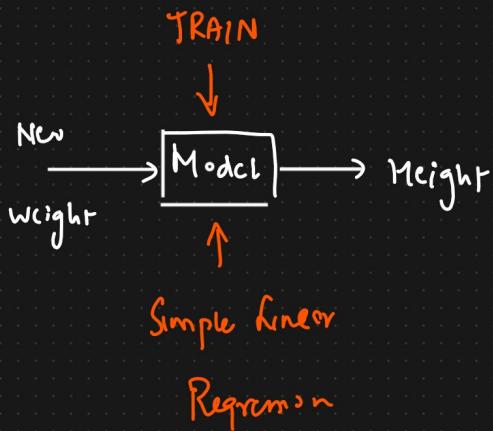
- ① K Means
- ② Hierarchical Mean
- ③ DBScan clustering

Reinforcement learning

Simple Linear Regression

Supervised ML \rightarrow Regression

<u>Dataset</u>	IIP features
Weight	X
74	$y \uparrow$ O/P or dependant feature
80	Height 170cm
75	180cm
-	175.5cm



$$h_{\theta}(x) = \theta_0 + \theta_1 x$$

$$\theta_0 = \text{Intercept}$$

$$\theta_1 = \text{slope or coefficient}$$

$$\text{if } x=0 \quad \text{Error } (y - \hat{y})$$

$$h_{\theta}(x) = \theta_0$$



$$y = mx + c$$

$$y = \beta_0 + \beta_1 x$$

$$h_{\theta}(x) = \theta_0 + \theta_1 x$$

$$h_{\theta}(x) = \theta_0 + \theta_1 x_1 + \theta_2 x_2 + \theta_3 x_3$$

$$\dots + \theta_n x_n$$

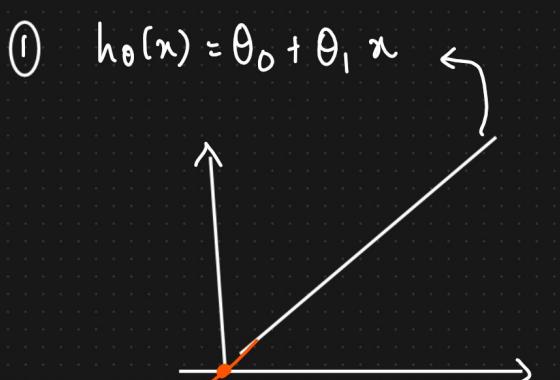
Cost function

$$J(\theta_0, \theta_1) = \frac{1}{2m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)})^2 \Rightarrow \text{Mean Squared Error}$$

↑
predicted
↑
True O/P
Error

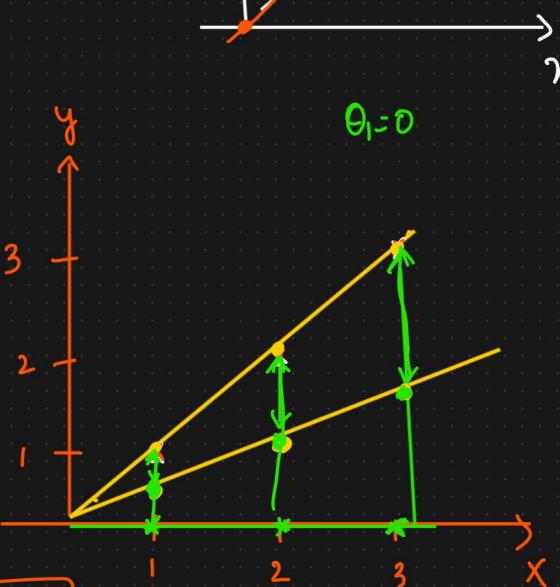
Final Aim: What we need to solve

Minimize $J(\theta_0, \theta_1) = \frac{1}{2m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)})^2$ ↓↓↓
 θ_0, θ_1



$$\boxed{\theta_0 = 0}$$

$$\boxed{h_\theta(x) = \theta_1 x}$$



$$h_\theta(x) = \theta_1 x$$

$$\text{det } \theta_1 = 1 \quad \{ \text{slope} \}$$

$$h_\theta(x) = 1 \quad x=1$$

$$h_\theta(x) = 2 \quad x=2$$

$$h_\theta(x) = 3 \quad x=3$$

<u>DATASET</u>	
x	y
1	1
2	2
3	3

$$h_\theta(x) = \theta_1 x$$

$$\text{det } \theta_1 = 0.5$$

$$h_\theta(x) = 0.5 \quad \text{if } x=1$$

$$h_\theta(x) = 1 \quad \text{if } x=2$$

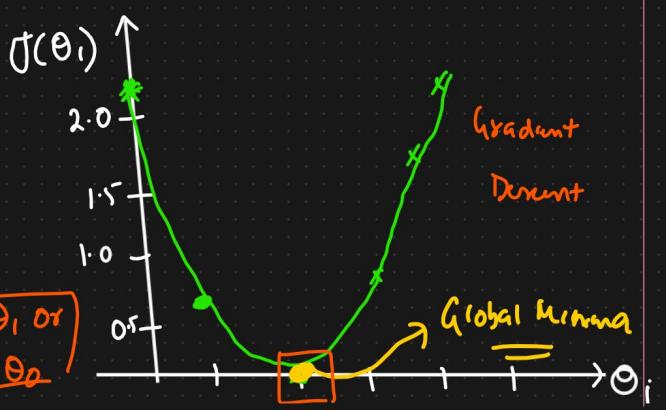
$$h_\theta(x) = 1.5 \quad \text{if } x=3$$

$\boxed{\theta_1 = 1}$

$$J(\theta_1) = \frac{1}{2m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)})^2$$

$$= \frac{1}{2 \times 3} \left[(1-1)^2 + (2-2)^2 + (3-3)^2 \right]$$

$$\boxed{\theta_1, \theta_0}$$



$$J(\theta_1) = 0 \leftarrow$$

$$\underline{\underline{\theta_1}} = 0.5$$

Error has been
minimized

$$J(\theta_1) = \frac{1}{2 \times 3} \left[(0.5 - 1)^2 + (1 - 2)^2 + (1.5 - 3)^2 \right]$$

$$J(\theta_1) \approx 0.58$$

$$\underline{\underline{\theta_1}} = 0$$

$$J(\theta_1) = \frac{1}{2 \times 3} \left[(0 - 1)^2 + (0 - 2)^2 + (0 - 3)^2 \right]$$

$$J(\theta_1) \approx 2.3$$

$$\underline{\underline{=}}$$

Convergence Algorithm {Optimize the changes of
 θ_1 value}

Repeat until convergence

{

θ_1 value much
more efficiently

$$\left\{ \theta_j := \theta_j - \alpha \left[\frac{\partial J(\theta_j)}{\partial \theta_j} \right] \rightarrow -ve \right. =$$

}

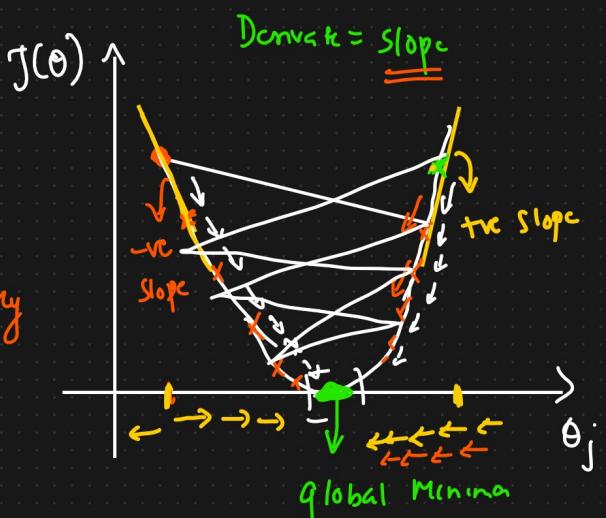
$$\theta_j = \theta_j - \alpha (+ve)$$

$$= \theta_j - (+ve)$$

α : Learning Rate

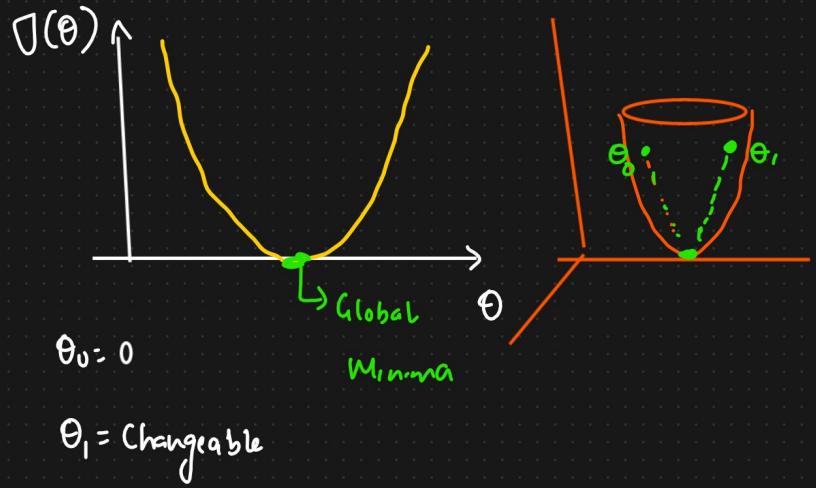
$$\left\{ \begin{array}{l} \theta_j = \theta_j - \alpha (-ve) \\ \theta_j = \theta_j + (+ve) \end{array} \right.$$

$$\boxed{\alpha = 0.001} \leftarrow$$



Final Conclusion

GRADIENT DESCENT



Convergence Algorithm

repeat until convergence

{

$$\theta_j := \theta_j - \alpha \left[\frac{\partial}{\partial \theta_j} J(\theta_0, \theta_1) \right]$$

}

$$J(\theta_0, \theta_1) = \frac{1}{2m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)})^2$$

$$j = 0 \text{ and } 1 \quad \frac{\partial}{\partial x} (x)^2 = 2x$$

$$\frac{\partial}{\partial x} x^h = x x^{n-1} \quad \frac{\partial}{\partial x}$$

$$\rightarrow \frac{\partial}{\partial \theta_j} J(\theta_0, \theta_1) = \frac{\partial}{\partial \theta_j} \frac{1}{2m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)})^2$$

if

$$h_\theta(x) = \theta_0 + \boxed{\theta_1 x} \rightarrow 0$$

$$\begin{aligned} j=0 \Rightarrow \frac{\partial}{\partial \theta_0} J(\theta_0, \theta_1) &= \frac{\partial}{\partial \theta_0} \frac{1}{2m} \left[\sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)})^2 \right] \\ &= \frac{1}{m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)}) \times 1 \end{aligned}$$

$$j=1 \Rightarrow \frac{\partial}{\partial \theta_1} J(\theta_0, \theta_1) = \frac{\partial}{\partial \theta_1} \frac{1}{2m} \left[\sum_{i=1}^m ((\theta_0 + \theta_1 x) - y^{(i)})^2 \right]$$

$$= \frac{1}{m} \sum_{i=1}^m ((\theta_0 + \theta_1 x) - y^{(i)}) (x)$$

$$\boxed{\frac{\partial}{\partial \theta_1} [\theta_0 + \theta_1 x] \Rightarrow x =}$$

Repeat until Convergence

{

$$\theta_0 := \theta_0 - \alpha \frac{1}{m} \sum_{i=1}^m (h_\theta(x)^{(i)} - y^{(i)})$$

$$\theta_1 := \theta_1 - \alpha \frac{1}{m} \sum_{i=1}^m (h_\theta(x)^{(i)} - y^{(i)}) x^{(i)}$$

}

Multiple Linear Regression

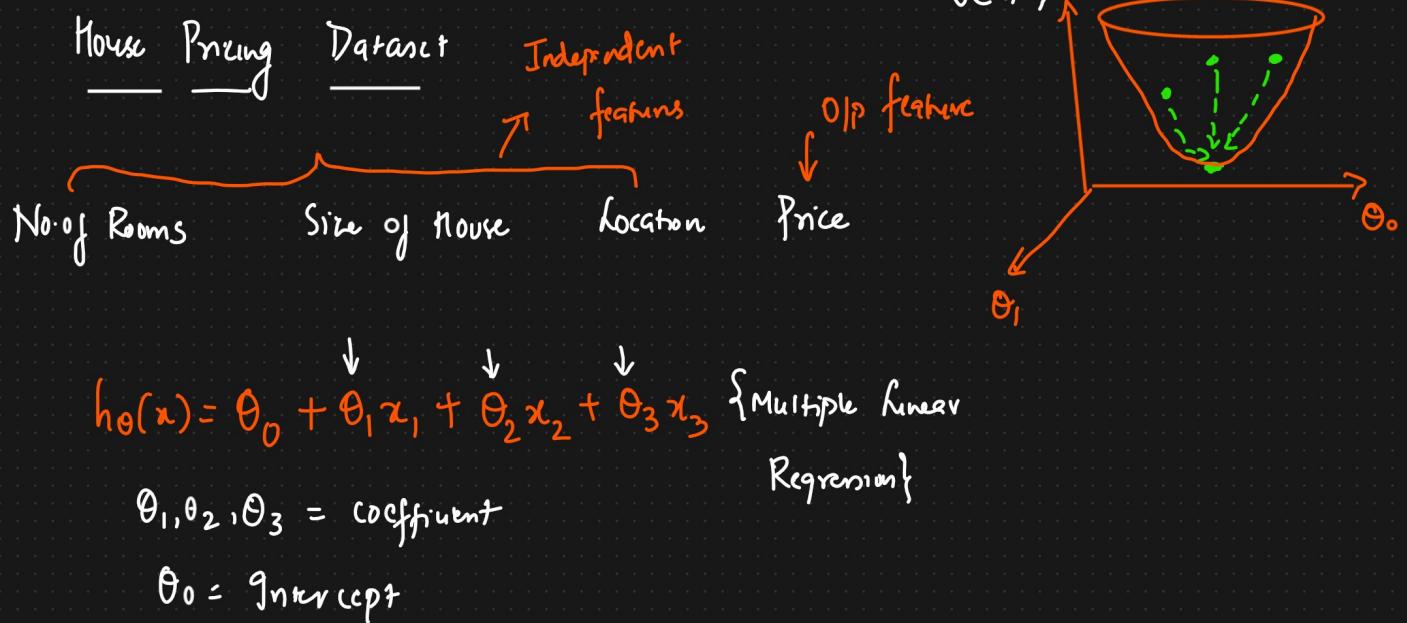
Dataset

Weight	Height
-	-
-	-

$$h_{\theta}(x) = \theta_0 + \theta_1 x^{\downarrow} \text{ I/P or Independent}$$

θ_0 = Intercept

θ_1 = Slope



Performance Metrics Used In Linear Regression

① R squared

② Adjusted R squared

$$R^2 = 1 - \frac{SS_{\text{Res}}}{SS_{\text{TOTAL}}}$$

$$= 1 - \frac{\sum (y_i - \hat{y}_i)^2}{\sum (y_i - \bar{y}_i)^2}$$

$$= 1 - \frac{\text{Small number}}{\text{Big number}}$$

$$= 1 - \text{Small number}$$

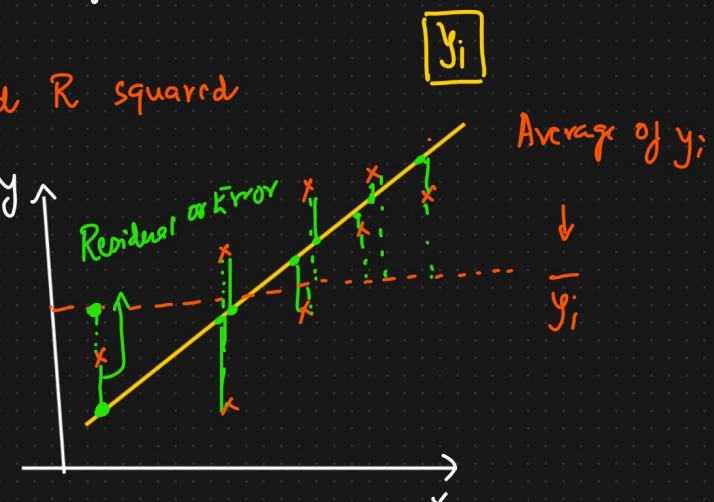
$$\approx 1$$

$$0.70 \Rightarrow 70\%$$

$$0.85 \Rightarrow 85\%$$

$$0.90 \Rightarrow 90\%$$

{ Overfitting, Underfitting }



1

↓

Accurate My
Model Is?

R squared ↑↑↑

Size of the house ↑ Price ↑

tve correlation

② Adjusted R squared

Dataset

→ (Price)

↖

Price

Gender

Size of the house No. of bedrooms location

No. of bedrooms ↑ Price ↑

tve correlation

$$R^2 = 75\% \Rightarrow 0.75$$

This is the problem of R squared

$$R^2 \text{ squared} \Rightarrow 80\% \Rightarrow 0.80$$

$$R^2 \text{ squared} \Rightarrow 85\% \Rightarrow 0.85$$

$$R^2 \text{ squared} \Rightarrow 87\% \Rightarrow 0.87$$

$$\text{Adjusted } R^2 \text{ squared} = 1 - \frac{(1-R^2)(N-1)}{N-p-1}$$
$$\left\{ \begin{array}{lll} p=2 & R^2 = 90\% & R^2 \text{ adjusted} = 86\% \\ p=3 & R^2 = 92\% & R^2 \text{ adjusted} = 82\% \end{array} \right.$$

N = No. of data points

p = No. of Independent features

Overfitting And Underfitting (Bias And Variance)

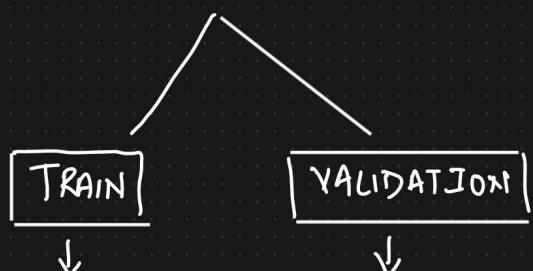
- ① Training dataset
- ② Test dataset
- ③ Validation dataset

For 30%



Size of House	No. of bedrooms	Price
-	-	-
-	-	-
-	-	-
-	-	-

TRAINING DATASET



↓
Train the model

↓
Hyperparameters

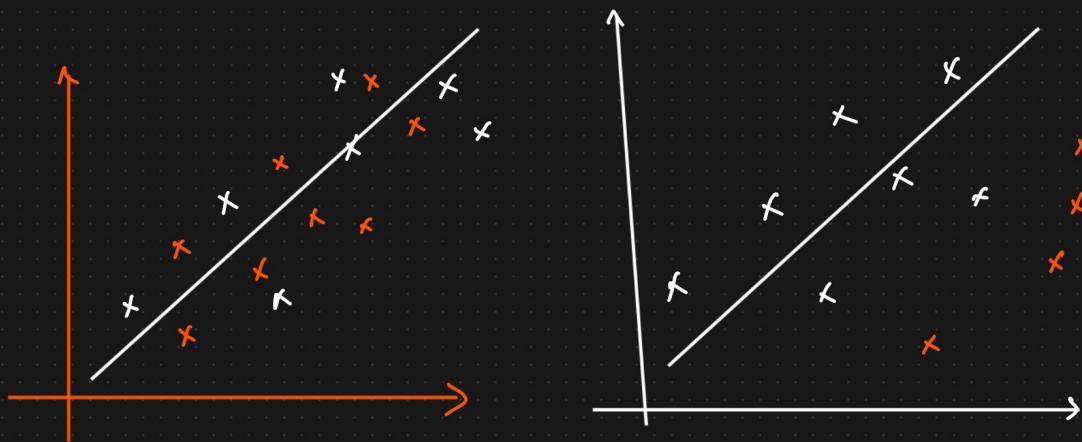
Tunning your
Model

TRAIN	(90%)	Very Good Accuracy [low Bias]	Very Good Accuracy (90%) [low Bias]
TEST	Very Good Accuracy [low Variance] (85%) ↑	Bad Accuracy (50%) ↓	[High Variance]
→ Generalized Model		Model is Overfitting	

TRAIN Model Accuracy is low [High Bias]

TEST Model Accuracy is low [High Variance]
↓

Model is Underfitting



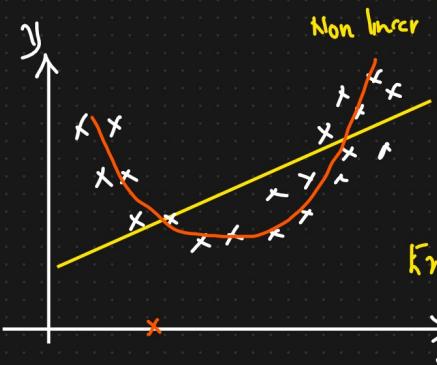
Generalized Model

↓
Low Bias, Low Variance

Overfitting

Low Bias, High Variance

Polynomial Regression



Non linear Relationship

$$h_{\theta}(x) = \beta_0 + \beta_1 x - \text{Simple Linear Regression}$$

$$h_{\theta}(x) = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \beta_3 x_3 - \text{Multiple linear Regression}$$

Error $\uparrow\uparrow$ Error $\downarrow\downarrow \rightarrow$ Polynomial Regression

Polynomial Degrees



\rightarrow Hyperplane degreec = 0

Simple Polynomial Regression {1 I/p and 1 o/p feature}

deg=0

polynomial degree=0

$$h_{\theta}(x) = \beta_0 * x^0 \Rightarrow \text{constant value}$$

polynomial degree=1

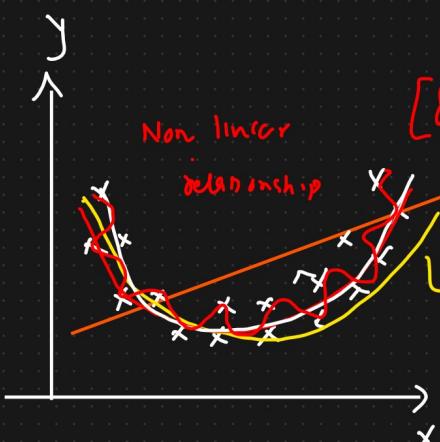
$$\boxed{h_{\theta}(x) = \beta_0 * x^0 + \beta_1 * x^1} \rightarrow \text{Simple Linear Regression}$$

polynomial degree=2

$$h_{\theta}(x) = \beta_0 * x^0 + \beta_1 * x^{(1)} + \beta_2 * x^{(2)}$$

polynomial degree=n

$$\boxed{h_{\theta}(x) = \beta_0 * x^0 + \beta_1 * x^{(1)} + \beta_2 * x^{(2)} + \beta_3 * x^{(3)} + \dots + \beta_n * x^{(n)}}$$



Non linear

relatnship

[degree \rightarrow values]

degree = 1



degree = 1

$$h_{\theta}(x) = \beta_0 + \beta_1 x_1 + \beta_2 x_2$$

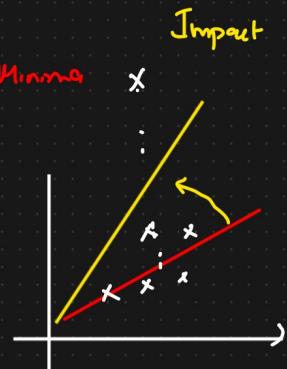
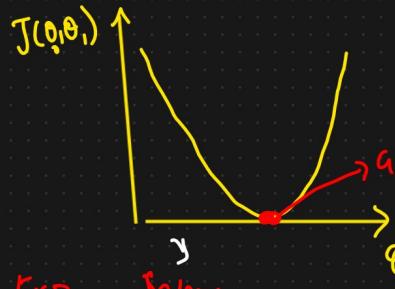
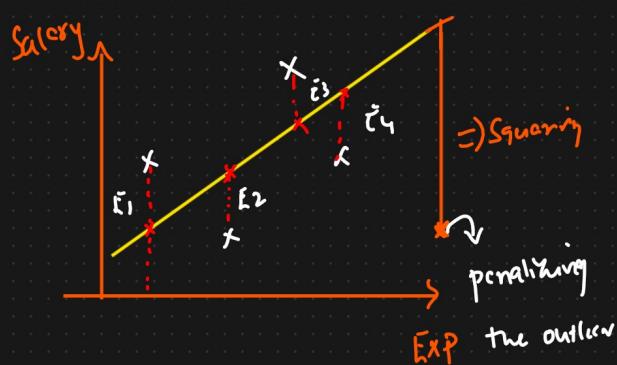
$\boxed{\text{degree} = 2}$

$$h_{\theta}(x) = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \beta_3 x_1^2 + \beta_4 x_2^2$$

{2 independent feature}

MSE, MAE, RMSE [Cost function] → Performance Metrics

R^2 and Adjusted R^2



$NSE \uparrow \uparrow$

MSE

$$MSE = \frac{1}{n} \sum_{i=1}^n (y_i - \hat{y}_i)^2 \Rightarrow \text{Cost function } \downarrow \downarrow$$

Quadratic Equation

$$ax + by + c$$

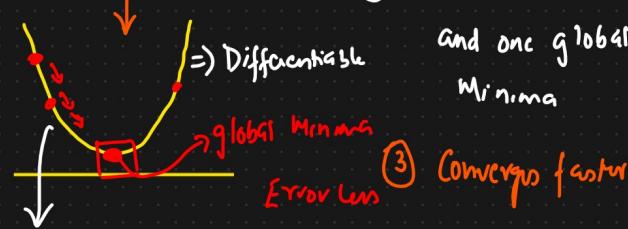
$$(a-b)^2 = a^2 - 2ab + b^2$$

Advantage

- ① Differentiable ✓
- ② J has one local and one global minima

Disadvantage

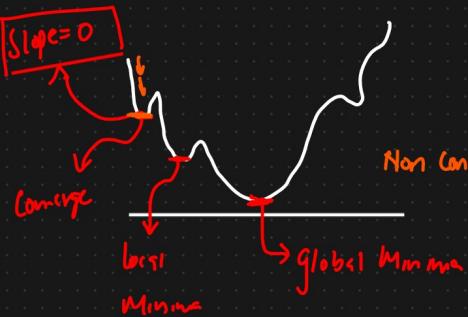
- ④ Not Robust to outliers
- ④ It is not in same unit.



Convex function

$$MSE = \frac{1}{n} \sum_{i=1}^n (y_i - \hat{y}_i)^2$$

$$\begin{matrix} \text{Salary (Lakhs)} \\ \times \end{matrix} \quad \underline{\underline{y}} \quad \frac{(y_i - \hat{y}_i)^2}{(MSE)}$$



Non convex functions

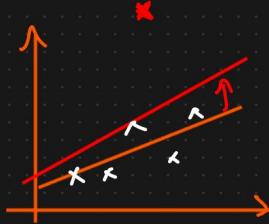
$$\text{Error} < 2.5 \Rightarrow (10kh)^2 \leq$$

② Mean Absolute Error (MAE)

$$MAE = \frac{1}{n} \sum_{i=1}^n |y_i - \hat{y}_i|$$

factors

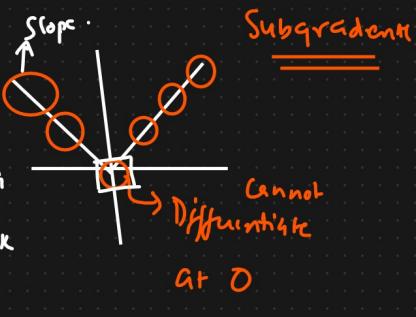
MAE↑↑



Advantage

- ① Robust to outliers ✓
- ② It will be in the same unit
- ④ Convergence usually take more time. Optimization is a complex task
- ⑤ Time consuming

Disadvantage



③ RMSE {Root Mean Square Error}

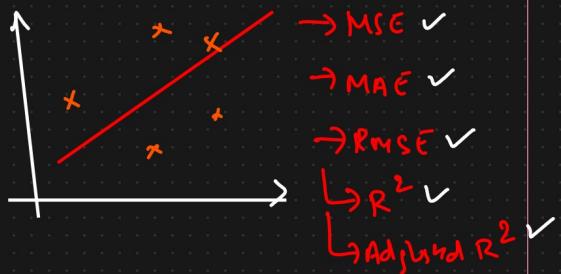
$$\text{RMSE} = \sqrt{\text{MSE}}$$

$$= \sqrt{\frac{1}{n} \sum_{i=1}^n (y_i - \hat{y}_i)^2}$$



MAD, MSE, RMSE

Performance metric



Advantage

- ① Same unit
- ② Differentiable

Disadvantage

- ④ Not Robust to outliers

MSE vs MAE vs RMSE

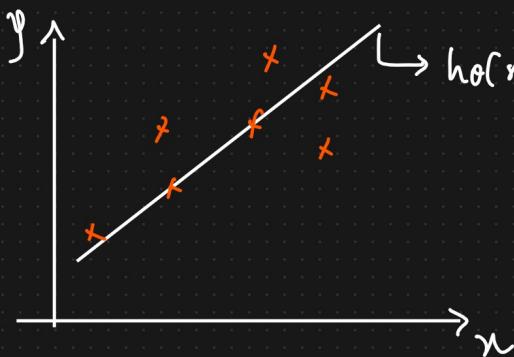


R² vs Adjusted R²



Ridge Regression, Lasso Regression, Elasticnet Regression

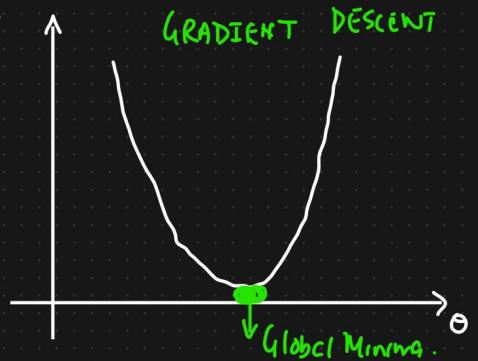
Linear Regression



Independent
↑ features

$$J(\theta)$$

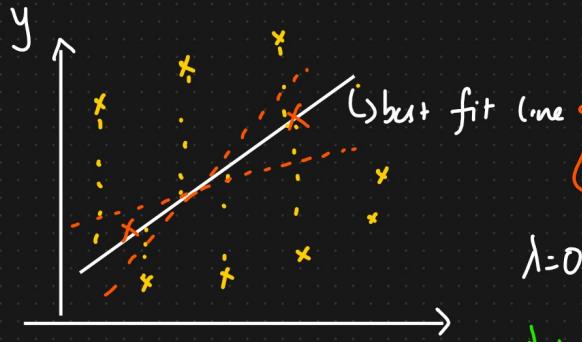
GRADIENT DESCENT



$$\text{Cost fn} = \frac{1}{2m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)})^2$$

Mean Squared Error

① Ridge Regression (L2 Regularization) → Reduce Overfitting
Overfitting



Train data → Acc ↑ → low Bias

Test data → Acc ↓ → High Variance

$$\lambda = 30$$

$$\lambda = 0$$

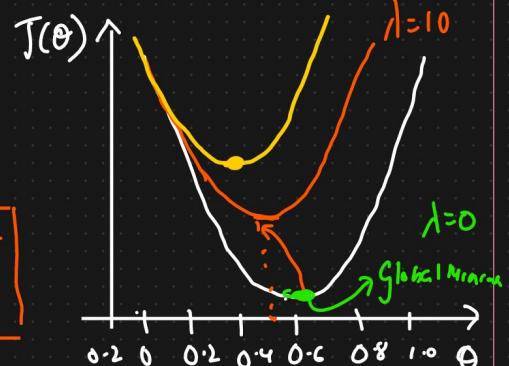
$$\lambda = 1$$

$$h_\theta(x) = \theta_0 + \theta_1 x,$$

$$\lambda = 10$$

$$\begin{aligned} \text{Cost fn} &= \frac{1}{2m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)})^2 + \boxed{\lambda \sum_{i=1}^m (\theta_i)^2} \\ &= 0 + (\lambda) [(\theta_1)^2] \end{aligned}$$

Hyperrparameter

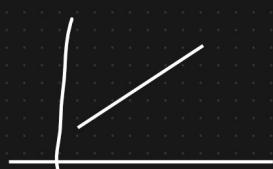


λ = Hypervariable

$$\boxed{\lambda = 1}$$

$$> 0$$

$$\begin{aligned} h_\theta(x) &= \theta_0 + \theta_1 x_1 + \theta_2 x_2 + \theta_3 x_3 \\ &= 0.34 + 0.52 x_1 + 0.48 x_2 + 0.24 x_3 \end{aligned}$$



$$= 0.34 + 0.40x_1 + 0.38x_2 + \boxed{0.14x_3}$$

② Lasso Regression (L_1 Regularization) → Feature Selection

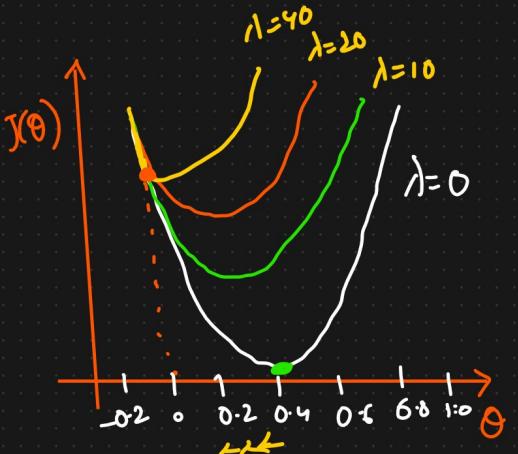
$$\text{Cost fn} = \frac{1}{2m} \sum_{i=1}^m (h_\theta(\mathbf{x})^{(i)} - y^{(i)})^2 + \boxed{\lambda \sum_{i=1}^n |\text{slope}|}$$

$$h_\theta(\mathbf{x}) = \theta_0 + \theta_1 x_1 + \theta_2 x_2 + \theta_3 x_3 + \theta_4 x_4$$

$$h_\theta(\mathbf{x}) = 0.52 + 0.65x_1 + 0.72x_2 + 0.34x_3 + \boxed{0.12x_4}$$

↓
Lasso Regression

$$= 0.42 + 0.81x_1 + 0.60x_2 + 0.14x_3 + \boxed{0 \times x_4}$$



③ ElasticNet Regression → ① Reduce Overfitting

→ ② Feature Selection

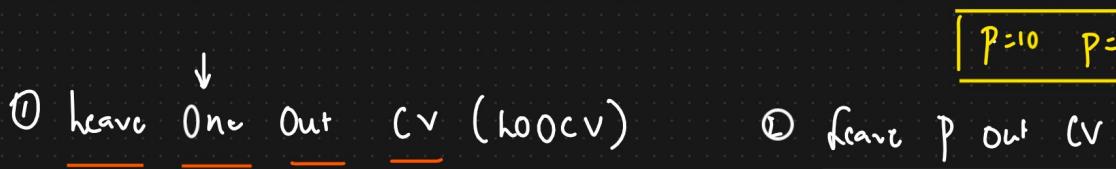
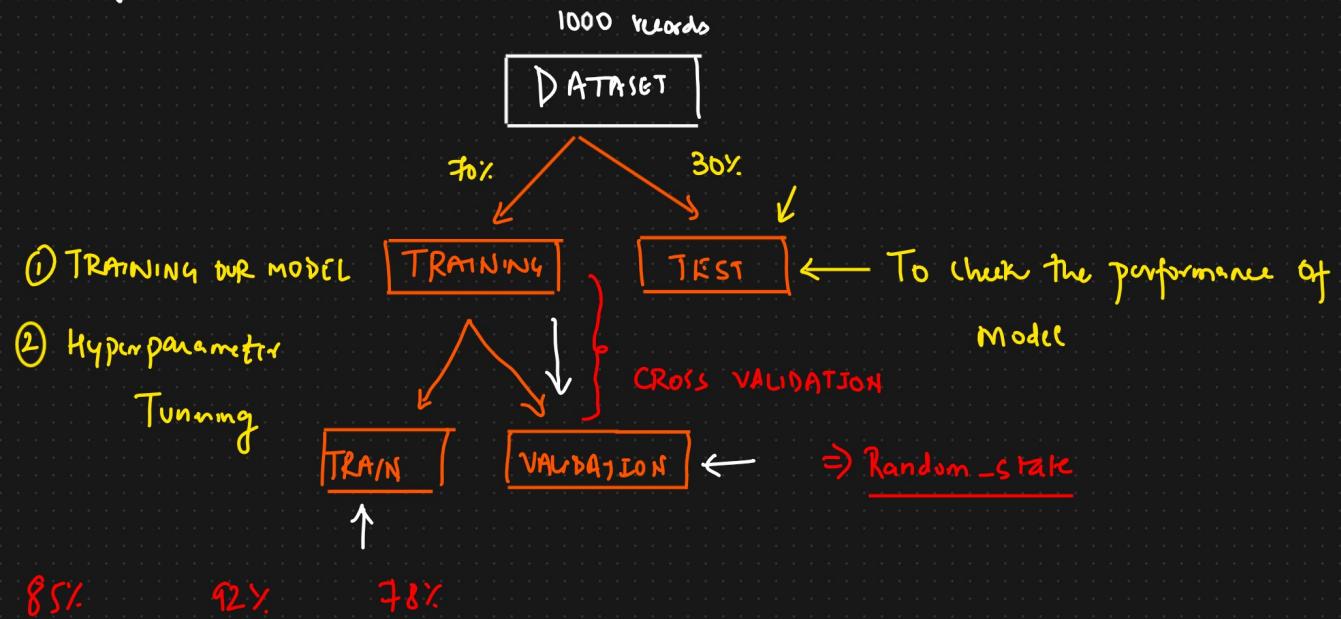
$$\text{Cost fn} = \frac{1}{2m} \sum_{i=1}^m (h_\theta(\mathbf{x})^{(i)} - y^{(i)})^2 + \boxed{\lambda_1 \sum_{i=1}^m (\text{slope})^2} + \boxed{\lambda_2 \sum_{i=1}^m |\text{slope}|}$$

↓
Reduce
Overfitting

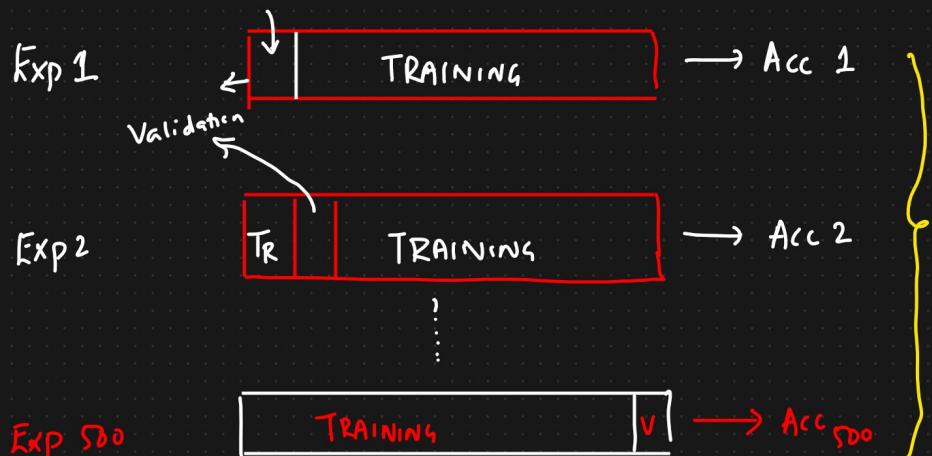
↓
Feature
Selection

{ Hyperparameter Tuning the }
Linear Regression }

Types of CROSS VALIDATION



TRAINING → 500 Records ↑↑ Complexity of Training Model

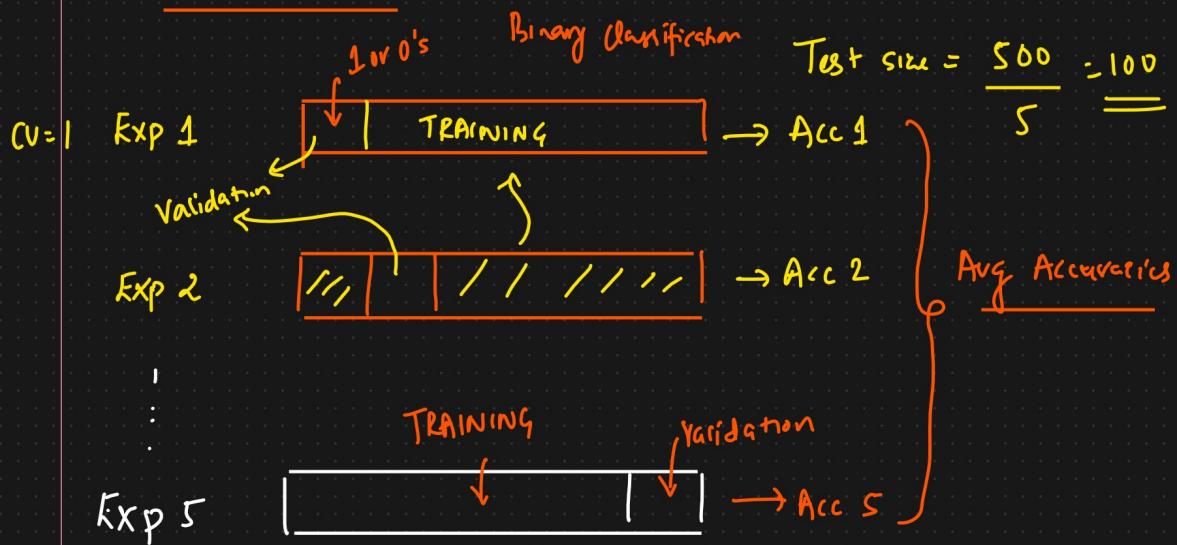


① Overfitting → TRAINING ↑ Acc → New Test → Acc↓
 Validation Acc↓↓ Data:

③ K Fold CV

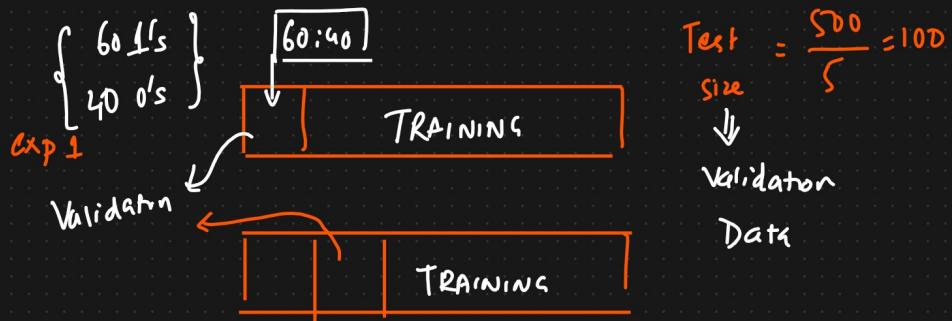
$K=5$

$n=500$



④ Stratified K Fold CV

$K=5$



⑤ Time Series CV

Reviews
Product Sentiment Analysis

Time

JAN → DEC

TRAINING

DAY 1 DAY 2 DAY 3 DAY 4 | . - - - DAY N

Time Series Application

Performance Metrics, Accuracy, Precision, Recall And F-Beta

Topics to be covered

① Confusion matrix

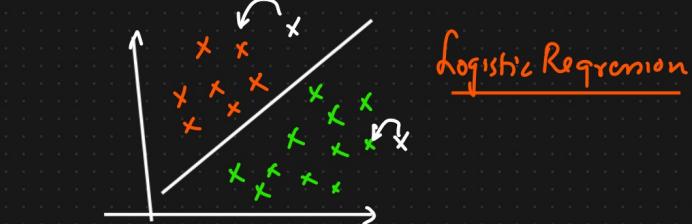
② Accuracy

③ Precision

④ Recall

⑤ F-Beta Score

⑥ Confusion Matrix



R squared

Adjusted R squared

		Dataset		0/p	pred by model
		x_1	x_2	y	\hat{y}
Actual Values	0	-	-	0	1
	1	-	-	1	1
		-	-	0	0
		-	-	1	1
		-	-	0	1
		-	-	1	0

Predicted values	1	0	Actual
1	TP	FP	
0	FN	TN	

$$\begin{aligned} \text{Accuracy} &= \frac{TP+TN}{TP+FP+FN+TN} \\ &= \frac{3+1}{3+2+1+1} \\ &= \frac{4}{7} \end{aligned}$$

⑦ Data set Binary classification

↳ 1000 datapoints $\begin{cases} \rightarrow 900 \rightarrow 1 \\ \rightarrow 100 \rightarrow 0 \end{cases}$ } Imbalanced Data set

↙
90% accuracy

$$\textcircled{4} \quad \text{Precision} = \frac{TP}{TP+FP}$$

Out of all the actual value
how many are correctly predicted

		Actual
		I O
Predicted	I	[TP] FP
	O	FN TN

$$\textcircled{2} \quad \text{Recall} = \frac{TP}{TP+FN}$$

Out of all the predicted value
how many are correctly predicted

Use case 1

Spam classification

		Actual	
		I O	
Spam	I	TP FP	Mail → Not Spam
	O	FN TN	Model → Spam

↓

$$\text{Precision} = \frac{TP}{TP+FP}$$

Use case 2

To predict whether person has diabetes or not

✓ Truth → diabetes
 ✓ Model → Doesn't diabetes

Blunder

Truth → diabetes
 Model → "

Dias

No Dias

Diab	No Diab
TP	FP
FN	TN

Use case of disease

$$\text{Recall} = \frac{TP}{TP+FN}$$

Truth \rightarrow Not diabetes }
 Model \rightarrow Diabetes } \Rightarrow 2nd opinion
 check

Assignment

④ Tomorrow the stock market will crash or not

Reducing $FP \downarrow$ or $FN \downarrow$

$$\text{④ F-Beta Score} = \frac{\text{Precision} * \text{Recall}}{(1 + \beta^2) \frac{\text{Precision} + \text{Recall}}{\text{Precision} + \text{Recall}}} \Rightarrow \text{Harmonic Mean}$$

① If FP & FN are both important

$$\beta = 1$$

$$F1 \text{ Score} = 2 \times \frac{\text{Precision} * \text{Recall}}{\text{Precision} + \text{Recall}}$$

② If FP is more important than FN

$$\beta = 0.5$$

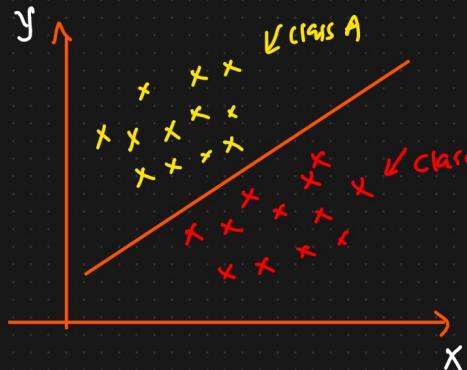
$$F_{0.5} \text{ Score} = (1 + 0.25) \frac{P * R}{P + R}$$

③ If $FN >> FP$

$$\beta = 2$$

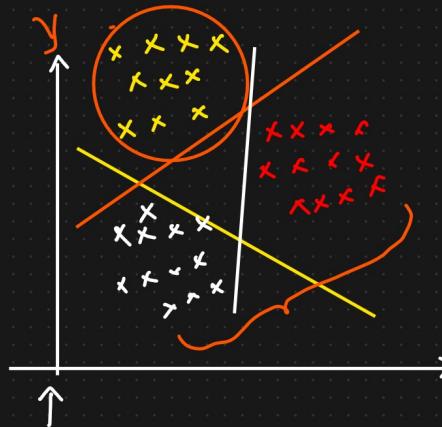
$$F_2 \text{ Score} = (1 + 4) \frac{P * R}{P + R}$$

Logistic Regression (One Versus Rest)



① Binary Classification

One Versus One



Multiclass Classification {Logistic Regression}

- $M_1 \rightarrow$ Binary classification
- $M_2 \rightarrow$ Binary classification
- $M_3 \rightarrow$ Binary classification

One Versus Rest (OvR) → Logistic Regression

			$\downarrow 0_1, 0_2, 0_3$			
$[f_1 \ f_2 \ f_3]$			$O_1 P$	$\boxed{0_1}$	0_2	$\boxed{0_3}$
-	-	-	0_1	1	0	0
-	-	-	0_2	0	1	0
-	-	-	0_3	0	0	1
-	-	-	0_1	1	0	0
-	-	-	0_3	0	0	1
-	-	-	0_2	0	1	0

$$\left\{ \begin{array}{l} M_1 \leftarrow I_p \{f_1, f_2, f_3\} \\ M_2 \leftarrow I_p \{f_1, f_2, f_3\} \\ M_3 \leftarrow I_p \{f_1, f_2, f_3\} \end{array} \right. \quad \boxed{[]}$$

$$0.55 \rightarrow O_1 P = \boxed{0_3} \rightarrow \underline{\text{Category 3}}$$

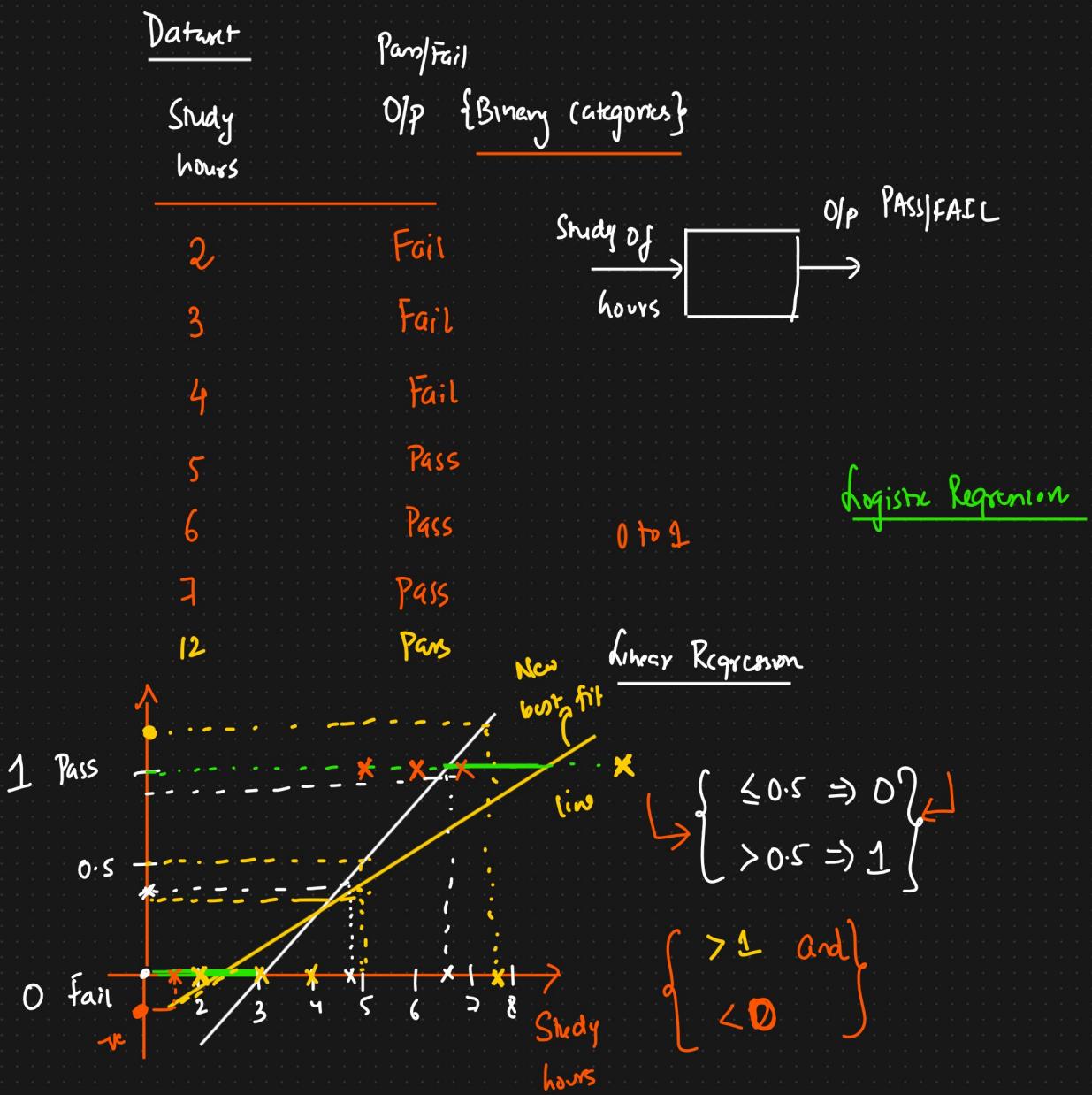
$$\boxed{[0.25, 0.20, 0.55]}$$

$$\begin{matrix} \uparrow & \uparrow & \uparrow \\ M_1 & M_2 & M_3 \\ \boxed{[]} & & \\ \uparrow & & \\ O_1 P & & \end{matrix}$$

New Test Data

$M_1 \rightarrow 0.25$	✓
$M_2 \rightarrow 0.20$	✓
$M_3 \rightarrow 0.55$	✓

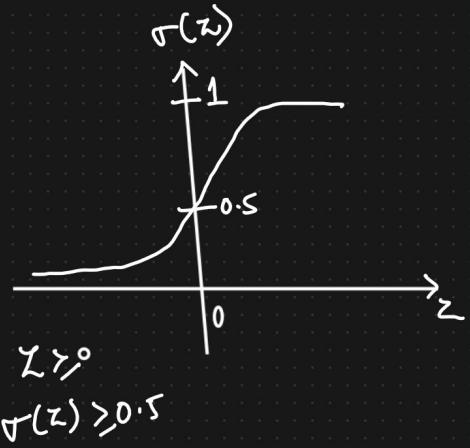
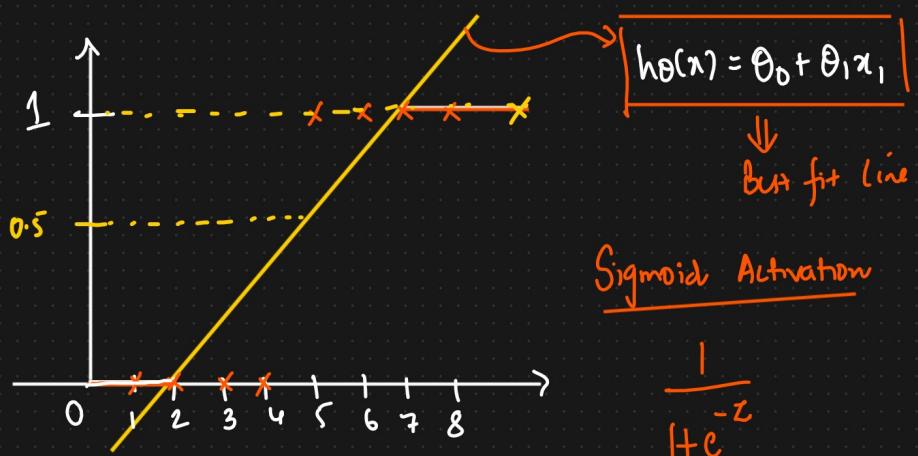
Logistic Regression (Binary classification) ←



Why we cannot use Linear Regression for Classification?

- ① Outlier {Best fit line change}
- ② > 1 and < 0 {Squash line}

How Logistic Regression Solves Classification Problem



$$h_{\theta}(x) = \sigma(\theta_0 + \theta_1 x_1)$$

\uparrow
 $z = \theta_0 + \theta_1 x_1$

$$f = \frac{1}{1+e^{-z}}$$

$$= \sigma(z)$$

$$h_{\theta}(x) = \frac{1}{1+e^{-z}}$$

\Rightarrow Logistic Regression
hypothesis

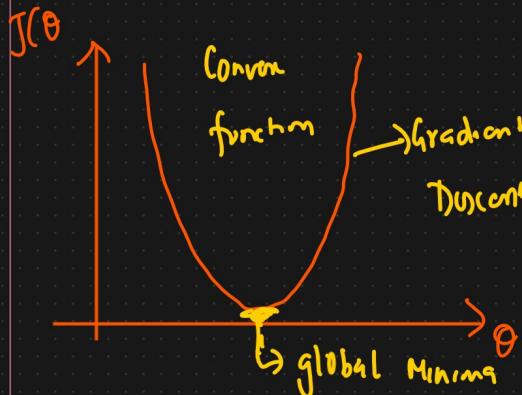
$$z = \theta_0 + \theta_1 x_1$$

Linear Regression Cost function

$$J(\theta_0, \theta_1) = \frac{1}{2m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)})^2$$

$$h_{\theta}(x) = \theta_0 + \theta_1 x$$

\Downarrow
Convex function



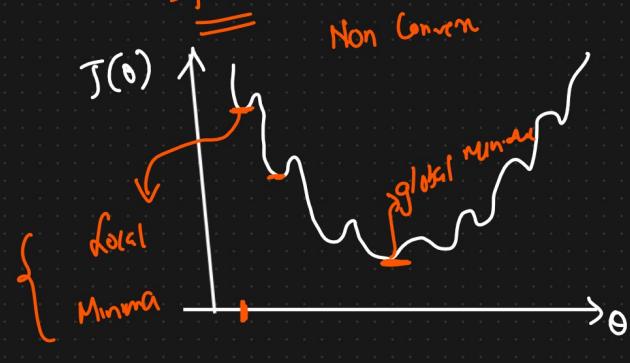
Logistic Regression Cost function

$$J(\theta_0, \theta_1) = \frac{1}{2m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)})^2$$

$$h_{\theta}(x) = \frac{1}{1+e^{-z}}$$

$z = \theta_0 + \theta_1 x_1$

Sigmoid



$$J(\theta_0, \theta_1) = \frac{1}{2m} \sum_{i=1}^m \underbrace{(h_\theta(x)^{(i)} - y^{(i)})^2}_{\text{Cost}} \quad h_\theta(x)^{(i)} = \frac{1}{1+c^{-2}} \ln(\theta_0 + \theta_1 x_i)$$

\Downarrow fits Denote $\text{Cost}(h_\theta(x)^{(i)}, y^{(i)})$

{ log loss }

$$\text{Cost}(h_\theta(x)^{(i)}, y^{(i)}) = \begin{cases} -\log(h_\theta(x)) & \text{if } y = 1 \\ -\log(1-h_\theta(x)) & \text{if } y = 0 \end{cases}$$

\Downarrow convex function

$$\text{Cost}(h_\theta(x)^{(i)}, y^{(i)}) = -y \log(h_\theta(x)) - (1-y) \log(1-h_\theta(x))$$

$$J(\theta_0, \theta_1) = -\frac{1}{2m} \sum_{i=1}^m \left[y^{(i)} \log(h_\theta(x)^{(i)}) - (1-y^{(i)}) \log(1-h_\theta(x)^{(i)}) \right]$$

Mimimize Cost function $J(\theta_0, \theta_1)$ by changing

θ_0 & θ_1

Convergence Algorithm

Repeat

{ $j = 0$ and 1

$$\theta_j := \theta_j - \alpha \frac{\partial J(\theta_0, \theta_1)}{\partial \theta_j}$$