coursera

Classification and Representation

- Video: Classification 8 min
- Reading: Classification 2 min
- Video: Hypothesis
 Representation
 7 min
- Reading: Hypothesis
 Representation
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- Video: Decision Boundary
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- Reading: Decision
 Boundary
 3 min

Logistic Regression Model

- Video: Cost Function
 10 min
- Reading: Cost Function 3 min
- Video: Simplified Cost
 Function and Gradient
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- Reading: Simplified Cost Function and Gradient Descent
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- Video: Advanced
 Optimization
 14 min
- Reading: Advanced Optimization

Regularized Logistic Regression

We can regularize logistic regression in a similar way that we regularize linear regression. As a result, we can avoid overfitting. The following image shows how the regularized function, displayed by the pink line, is less likely to overfit than the non-regularized function represented by the blue line:

Regularized logistic regression.

$$h_{\theta}(x) = g(\theta_{0} + \theta_{1}x_{1} + \theta_{2}x_{1}^{2} + \theta_{3}x_{1}^{2}x_{2} + \theta_{4}x_{1}^{2}x_{2}^{2} + \theta_{5}x_{1}^{2}x_{2}^{2} + \cdots)$$

$$Cost function:$$

$$\Rightarrow J(\theta) = -\left[\frac{1}{m}\sum_{i=1}^{m}y^{(i)}\log h_{\theta}(x^{(i)}) + (1-y^{(i)})\log(1-h_{\theta}(x^{(i)}))\right] + \frac{\lambda}{2_{loc}}\int_{\mathbb{T}^{n}}^{\mathbb{T}^{n}}\mathbb{S}_{1}^{\mathbb{T}^{n}}$$

Cost Function

Recall that our cost function for logistic regression was:

$$egin{aligned} J(heta) &= \ -rac{1}{m} \sum_{i=1}^m [y^{(i)} \; \log(h_ heta(x^{(i)})) + (1-y^{(i)}) \; \log(1-h_ heta(x^{(i)}))] \end{aligned}$$

We can regularize this equation by adding a term to the end:

$$egin{aligned} J(heta) = \ -rac{1}{m} \sum_{i=1}^m [y^{(i)} \; \log(h_ heta(x^{(i)})) + \ (1-y^{(i)}) \; \log(1-h_ heta(x^{(i)}))] + \ rac{\lambda}{2m} \sum_{i=1}^n heta_i^2 \end{aligned}$$

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