

Logistic Regression:-

Logistic Regression is a **classification algorithm** used when the target variable is **categorical** (Yes/No, Spam/Not Spam, 0/1).

✓ Why not Linear Regression for Classification?

If we apply Linear Regression, the output can be any real number (e.g., $-\infty$ to $+\infty$), but probabilities must lie between 0 and 1.

So, we need a function that maps any real number to $[0,1]$.

That function is the **Sigmoid function**.

Why is Logistic Regression called 'Regression' if it is used for classification?

- Because it uses a linear equation like Linear Regression ($z = w_0 + w_1x_1 + \dots$) inside, but then applies Sigmoid to convert it to probability.
- The name comes from the underlying regression equation.

What is the decision boundary in Logistic Regression?

- A **threshold** that separates the classes.
- Usually, we use **0.5**:
 - If probability $\geq 0.5 \rightarrow$ Class 1
 - If probability $< 0.5 \rightarrow$ Class 0
- In terms of z , the decision boundary is where $z=0$.

Why do we use the Sigmoid function in Logistic Regression?

- Because the output of the linear equation $z = w_0 + w_1x_1 + \dots$ can be **any real number**.
- We need probabilities between **0 and 1**, so we apply the **Sigmoid function**:

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

This squeezes values into $[0, 1]$.

Why can't we use Mean Squared Error (MSE) as the cost function in Logistic Regression?

- MSE assumes **linear relationship**, but Logistic Regression is **non-linear** because of Sigmoid.
- Using MSE can make the gradient descent very slow and may not converge.
- So, we use **Log Loss**, which works better for probabilities.

What is the cost function used in Logistic Regression? Explain it.

- Log Loss (Binary Cross-Entropy):

How do you handle multicollinearity in Logistic Regression?

- Multicollinearity = when features are highly correlated.
Solutions:
- Remove correlated features.
- Use **Principal Component Analysis (PCA)**.
- Apply **regularization (L1 or L2)**.

