Marco Reina 7066486 Samuele Serri 7069839

## **a**)

In a logistic regression model, the function:

$$Y = \frac{e^{f(x)}}{1 + e^{f(x)}}$$

it is used for mapping the linear predictor f(x) into [0,1] so the output can be interpreted as a probability.

**b**)

$$p(y_1,...,y_n|\beta_0,\beta_1,...,\beta_n,x_1,...,x_n) = \prod_{i:y_i=1}^n \frac{e^{f(x_i)}}{1+e^{f(x_i)}} \prod_{i:y_i=0}^n 1 - \frac{e^{f(x_i)}}{1+e^{f(x_i)}}$$

If we take the logarithm:

$$\sum_{i:y_i=1}^{n} log\left(\frac{e^{f(x_i)}}{1+e^{f(x_i)}}\right) + \sum_{i:y_i=0}^{n} log\left(1 - \frac{e^{f(x_i)}}{1+e^{f(x_i)}}\right) =$$

$$= \sum_{i:y_i=1}^{n} f(x_i) - \sum_{i:y_i=1}^{n} log(1+e^{f(x_i)}) - \sum_{i:y_i=0}^{n} log(1+e^{f(x_i)})$$

In order to estimate the parameters of the model we need to find the maximum of the likelihood function. Finding the maximum of the log-likelihood function is equivalent because the logarithmic transformation is monotonic and preserves maximums.

 $\mathbf{c})$ 

For classification problems discriminative models return a function that defines strict boundaries between the classes. Whereas generative models return

the probability ( $p_g(x)$ ) of x belonging in the class g for each class  $g \in G$ . Generative models estimate their parameters by maximizing a likelihood function while discriminative models minimize a loss function.