

- * if column has ^{missing} data, no data drop it
- * if column has no variance, little variance, drop it.

All these are achieved by RFE (Recursive Feature Elimination)

→ from sklearn.feature_selection import RFE

* Logistic Regression *

It's a classification technique, in supervised ML.

- Ex: 1) Classify given ^{input} email is ^{$y_i \rightarrow$ targets} spam or ham
- 2) Given some handwritten digits in photos, tell what character is written

Here $x_i \rightarrow$ photo

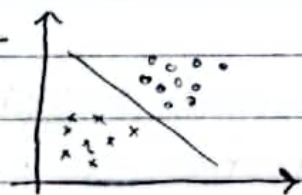
$y_i \rightarrow \{0, 1, 2, 3, 4, 5, 6, 7, 8, 9\}$

x_i input

$y_i \rightarrow$ fraud, no fraud

- 3) Given some credit card data, detect fraud

4) Given



→ Logistic regression classification graphically..

2 categories → binary classification

3 or more categories → multiclass classification

Task: Find line that ^{best} separates points and classifies

Eqⁿ of a plane in 3D

$$w_1 x_1 + w_2 x_2 + w_3 x_3 + w_0 = 0$$

$$2D \rightarrow w_1 x_1 + w_2 x_2 + w_0 = 0 \quad \{ y = mx + c$$

$$w_2 x_2 = -w_1 x_1 - w_0$$

$$x_2 = -\frac{w_1}{w_2} - \frac{w_0}{w_2} ; \text{ so, } \frac{w_0}{w_2} \rightarrow x \text{ intercept}$$

$$-\frac{w_1}{w_2} \rightarrow \text{slope/coefficient of } x_1$$

If this line passes through $(0,0)$ origin

$$x_2 = -\frac{w_1}{w_2} x_1 - 0$$

So, $-\frac{w_1}{w_2} = c = 0$ & $w_2 \neq 0$

$\therefore -w_1 = 0$

So, whole eqⁿ of line $(0,0)$ 2D \rightarrow

~~$w_1 x_1 + w_2 x_2 = 0$~~ $\Rightarrow \Pi_2: w^T x = 0$

3D $\rightarrow w_1 x_1 + w_2 x_2 + w_3 x_3 = 0$

So,

$\Pi_2: w^T x = 0 \Rightarrow w \cdot x = 0$ dot product

$\|w\| \|x\| \cos \theta = 0$
 $\theta = 90^\circ$

Here ' w ' is norm of hyperplane Π_2

$\Pi_3: w^T x + w_0 = 0$

w is a norm of Π_3

LR Task : Separating Π



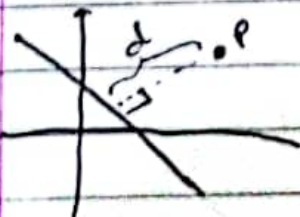
$\vec{w} \cdot \vec{P}_1$

$\|w\| \|P\| \cos \theta = +ve$

$\vec{w} \cdot \vec{P}_2 = +ve$

$\vec{w} \cdot \vec{P}_3 = (-)ve$

* Distance of a point from a line (Π)

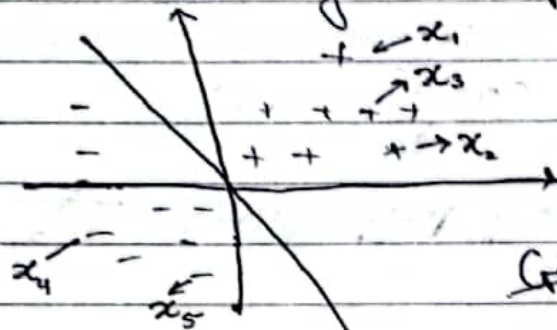


$$d = \frac{w^T P}{\|w\|}$$

Task: To find a hyperplane (Π) i.e. w, w_0 , such that this Π best separates +ve points from -ve points

Assumptions in LoR

- Classes (+ve & -ve) should be perfectly linearly separable, or possible
- Best separation passes through origin
- w is norm of best separation Π



$$d = \frac{w^T x_i}{\|w\|}$$

$$\text{Given: } D_n = \{(x_i, y_i)\}_{i=1}^n$$

Given: $D_n = \{(x_i, y_i)\}_{i=1}^n \mid x_i \in \mathbb{R}^2, y_i \in \{+ve, -ve\}$
as per assumption, $\|w\|$, length of w is 1

$$d = w^T x_i$$

if $d = w \cdot x_i > 0$: $y_i \rightarrow +ve$ class

if $d = w \cdot x_i < 0$: $y_i \rightarrow -ve$ class

for $x_i \rightarrow y_i \in \{-ve, -ve\}$

so, $\{y_i * d\}$

Case 1: if $y_i = +ve$; $d > 0$

so, $y_i * d \rightarrow +ve$

Evaluation of Linear regression :-

- Mean Square Error (MSE)
- Coefficient of determination (R^2) good
bad

$$R^2 = 1 - \frac{\text{Residual Sum of Square (RSS)}}{\text{Total sum of square (TSS)}}$$

i.e.

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

y_i = actual output/target

\hat{y}_i = predicted output

\bar{y} = mean of actual target

Case 1: Best LR model \rightarrow RSS = 0

$$R^2 = 1 - \frac{0}{TSS} = 1$$

Case 2: Average LR model \rightarrow RSS = TSS

$$R^2 = 1 - \frac{TSS}{TSS} = 1 - 1 = 0$$

Case 3: worst LR model \rightarrow RSS > TSS

$$R^2 = (-)ve$$

R^2 tries to capture explained variance by own

It's not good