

Logistic Regression on m examples:

$$\text{loss } J(w, b) = \frac{1}{m} \sum_{i=1}^m L(a^{(i)}, y)$$

$$a^{(i)} = \hat{y}^{(i)} = \sigma(z^{(i)}) = \sigma(w^T x^{(i)} + b)$$

$$\frac{\partial}{\partial w_i} J(w, b) = \frac{1}{m} \sum_{i=1}^m \underbrace{\frac{\partial}{\partial w_i} L(a^{(i)}, y^{(i)})}_{\partial w_i^{(i)} - (x^{(i)}, y^{(i)})}$$

initiate

$$J = 0 \quad dw_1 = 0, dw_2 = 0, db = 0$$

for $i=1$ to m

$$z^{(i)} = w^T x^{(i)} + b$$

$$a^{(i)} = \sigma(z^{(i)})$$

$$J += -[y^{(i)} \log a^{(i)} + (1 - y^{(i)}) \log (1 - a^{(i)})]$$

$$dz^{(i)} = a^{(i)} - y^{(i)}$$

$$dw_1 += x_1^{(i)} dz^{(i)}$$

$$dw_2 += x_2^{(i)} dz^{(i)}$$

$$db += dz^{(i)}$$

} assuming 2 features $n=2$

$$\partial w_1 = \frac{2J}{2w_1}$$

$$w_1 := w_1 - \alpha dw_1$$

$$w_2 := w_2 - \alpha dw_2$$

$$b := b - \alpha db$$

Vectorization

$$J /= m$$

$$dw_1 /= m, dw_2 /= m; db /= m$$