

Assignment 8

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Q1. [100 pt.] Logistic regression model w/ parameters w_0, w_1, w_2

$$P(y=1|x_1, x_2) = \frac{2^{w_2 x_2 + w_1 x_1 + w_0}}{1 + 2^{w_2 x_2 + w_1 x_1 + w_0}}$$

a. [20 pt.] for weights $w_0 = -.5, w_1 = 1, w_2 = 1$ draw the decision boundary

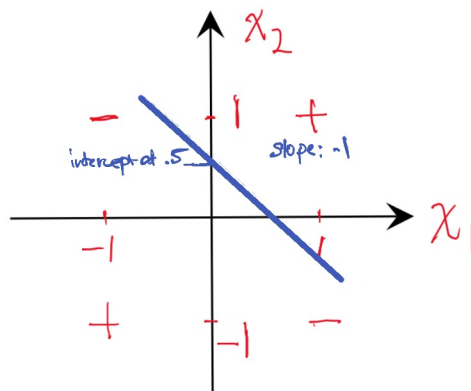
decision boundary is found where:

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

$$0 = x_1 + x_2 - .5$$

$$x_2 = -x_1 + .5$$

(line w/ slope 1
+ intercept .5 on
 x_2 axis)



b. [20 pt.] what is the log likelihood of the negative data point $(x_1 = -1, x_2 = 1)$ i.e. The value of $\log_2 P(Y=0|x_1=-1, x_2=1)$ from a.?

$$P(Y=0|x_1, x_2) = 1 - P(Y=1|x_1, x_2)$$

$$P(Y=0|x_1=-1, x_2=1) = \log_2 \frac{1}{1 + 2^{(1-1) + (1-1) + (-.5)}}$$

$$= \log_2 \frac{1}{1 + 2^{(-.5)}} = -\log_2(1 + 2^{(-.5)})$$

$$= -\log_2(1.707) = -.771$$

with weights $w_0 = -.5$
and datapoints: $w_1 = 1$
 $w_2 = 1$
We get $x_1 = -1$
 $x_2 = 1$

* the $w_2 x_2 + w_1 x_1$ terms cancel, leaving $-.5$

c. What is the gradient of this point?

$$\frac{\partial}{\partial w_i} \log_2 P(Y=0 | x_1, x_2) = -\frac{\partial}{\partial w_i} \log_2 (1 + 2^{w_2 x_2 + w_1 x_1 + w_0})$$

$$= -\frac{1}{1 + 2^{w_2 x_2 + w_1 x_1 + w_0}} \cdot 2^{w_2 x_2 + w_1 x_1 + w_0} \cdot \frac{\partial}{\partial w_i} (w_2 x_2 + w_1 x_1 + w_0)$$

$$2^{w_2 x_2 + w_1 x_1 + w_0}$$

$$= 2^{(-1)(-1) + (-1)(1) + 0.5}$$

$$= 2^{0.5} = .707$$

$$= -\frac{1}{1 + .707} \cdot .707$$

$$= -\frac{.707}{1.707} = -.414$$

$$\frac{\partial}{\partial w_0} \log_2 P(Y=0 | x_1 = -1, x_2 = 1) = ?$$

$$\frac{\partial}{\partial w_1} \log_2 P(Y=0 | x_1 = -1, x_2 = 1) = ?$$

$$\frac{\partial}{\partial w_2} \log_2 P(Y=0 | x_1 = -1, x_2 = 1) = ?$$

$$w_0 = -.414 \cdot \frac{\partial}{\partial w_0} = -.414$$

$$w_1 = -.414 \cdot \frac{\partial}{\partial w_1} = .414$$

$$w_2 = -.414 \cdot \frac{\partial}{\partial w_2} = -.414$$

d.

$$P(y=1 | x_1, x_2) = \frac{2^{w_3(x_1 x_2) + w_2 x_2 + w_1 x_1 + w_0}}{1 + 2^{w_3(x_1 x_2) + w_2 x_2 + w_1 x_1 + w_0}}$$

with additional feature x_1, x_2 what weights provide good fit?

As far as the properties that need to be satisfied, the probability must be $> .5$ for positive examples, & that can be satisfied by $w_3(x_1 x_2) + w_2 x_2 + w_1 x_1 + w_0 > 0$. For negative examples, it should be the opposite, summing to < 0 .

for each example:

(negative examples)

$$- (-1, 1) \quad (-1)(1)w_3 + (1)w_2 + (-1)w_1 + w_0$$

$$- (1, -1) \quad (1)(-1)w_3 + (-1)w_2 + (1)w_1 + w_0$$

(positive examples)

$$+ (-1, -1) \quad (-1)(-1)w_3 + (-1)w_2 + (-1)w_1 + w_0 > 0$$

$$+ (1, 1) \quad (1)(1)w_3 + w_2 + w_1 + w_0 > 0$$

if $w_0 = w_1 = w_2 = 0$, any positive value of w_3 will suffice such as $w_3 = 2$

e. the decision boundary's

- $x_1 = 0$, $x_2 = 0$

and on the 2-dimensional axis falls on the x_1, x_2 axis.

positive zone in yellow
negative zone pink

