

$$L(X, y) = \begin{cases} -\log P(y=1 | X) & \text{if } y=1 \\ -\log P(y=0 | X) & \text{if } y=0 \end{cases}$$

Solution:  $L(X, y) = \begin{cases} W_{\text{positive}} \times -\log P(y=1 | X) & \text{if } y=1 \\ W_{\text{negative}} \times -\log P(y=0 | X) & \text{if } y=0 \end{cases}$

<u>Examples</u>	<u>Predicted Probabilities</u>	<u>Loss</u>
$P_1$ : Normal	0.5	$2/8 \times 0.3 = 0.075$
$P_2$ : Normal	0.5	$2/8 \times 0.3 = 0.075$
$P_3$ : Normal	0.5	$2/8 \times 0.3 = 0.075$
$P_4$ : Mass	0.5	$4/8 \times 0.3 = 0.15$
$P_5$ : Normal	0.5	$2/8 \times 0.3 = 0.075$
$P_6$ : Normal	0.5	$2/8 \times 0.3 = 0.075$
$P_7$ : Mass	0.5	$6/8 \times 0.3 = 0.225$
$P_8$ : Normal	0.5	$2/8 \times 0.3 = 0.075$

$$W_{\text{positive}} = \frac{\text{num negative}}{\text{num total}}$$

$$W_{\text{negative}} = \frac{\text{num positive}}{\text{num total}}$$