

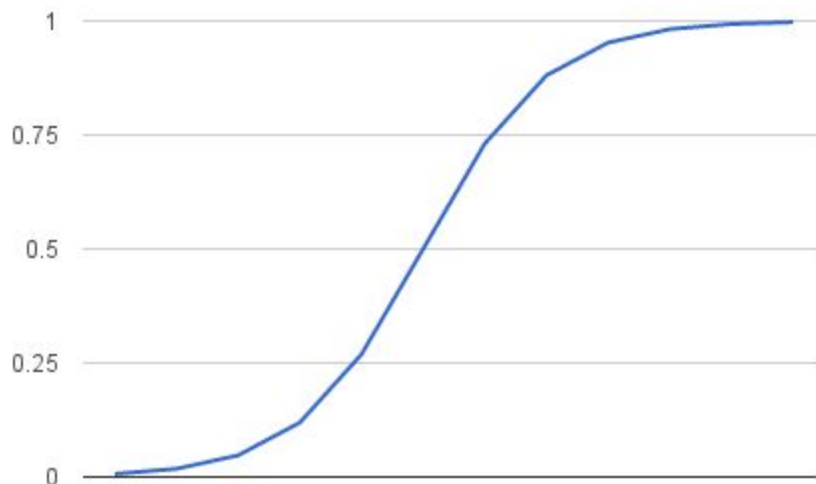
Logistic Regression

Logistic regression is a statistical model that in its basic form uses a logistic function to model a binary dependent variable, although many more complex extensions exist. In regression analysis, logistic regression (or logit regression) is estimating the parameters of a logistic model (a form of binary regression).

The [logistic regression](#) also called the sigmoid function was developed by statisticians to describe properties of population growth in ecology, rising quickly and maxing out at the carrying capacity of the environment. It's an S-shaped curve that can take any real-valued number and map it into a value between 0 and 1, but never exactly at those limits.

$$1 / (1 + e^{-\text{value}})$$

(Euler's number or the EXP() function in your spreadsheet) and value is the actual numerical value that you want to transform. Below is a plot of the numbers between -5 and 5 transformed into the range 0 and 1 using the logistic function.



Loss Function:

A loss function is a measure of fit between a mathematical model of data and the actual data. We choose the parameters of our model to minimize the badness-of-fit or to maximize the goodness-of-fit of the model to the data.

The loss function of logistic regression is doing this exactly which is called Logistic Loss. See as below. If $y = 1$, looking at the plot below on left, when prediction = 1, the cost = 0, when prediction = 0, the learning algorithm is punished by a very large cost.

