LOGISTIC REGRESSION

Classification

Two-class (binary) classification problem

$y : \{0,1\}$

0: negative class

1: positive class

Example: Yes/No; Benign/Malignant ; Click/No click

Multi-class classification problem

y:{0,1,2,.......n}

Example: Grades (A, B, C); color (red, blue, green)

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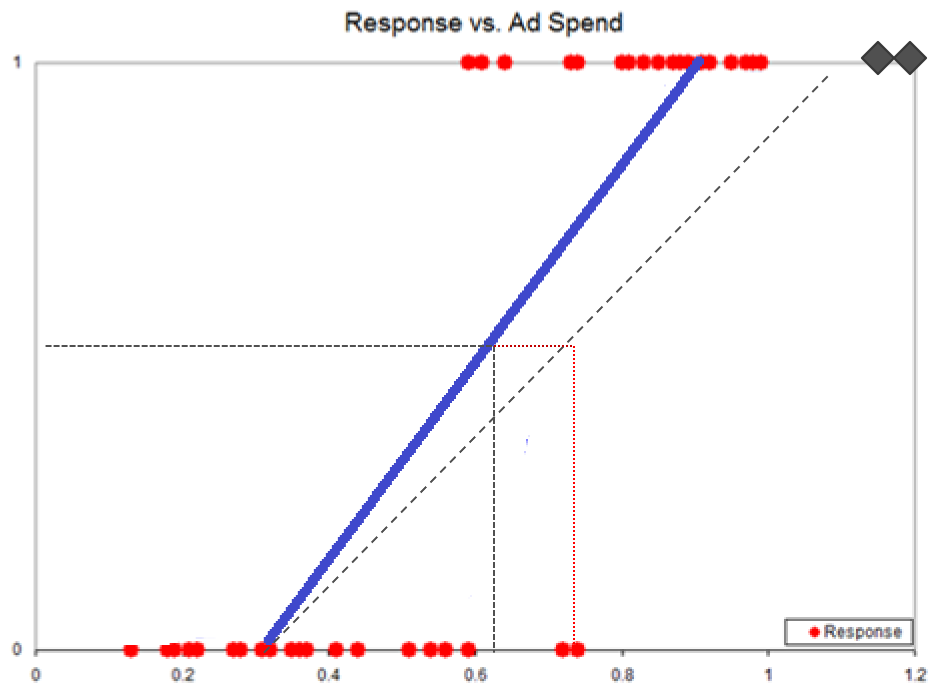
Two Class Classification



Classification: y= 0 or y=1

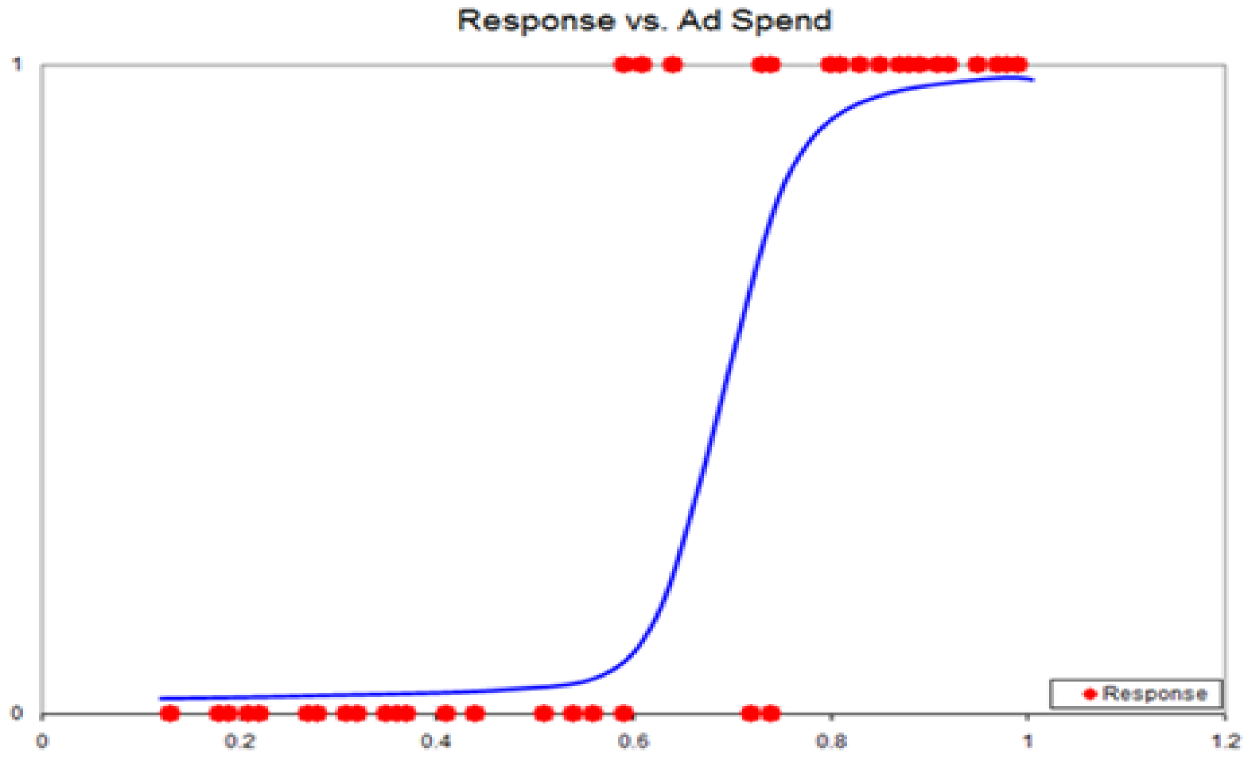
Decision rules: $h_\theta(x) \geqslant 0.5; \mathrm{y} = 1$

$h_\theta(x) < 0.5; \mathrm{y} = 0$

If we use linear regression on classification
problem, we may observed

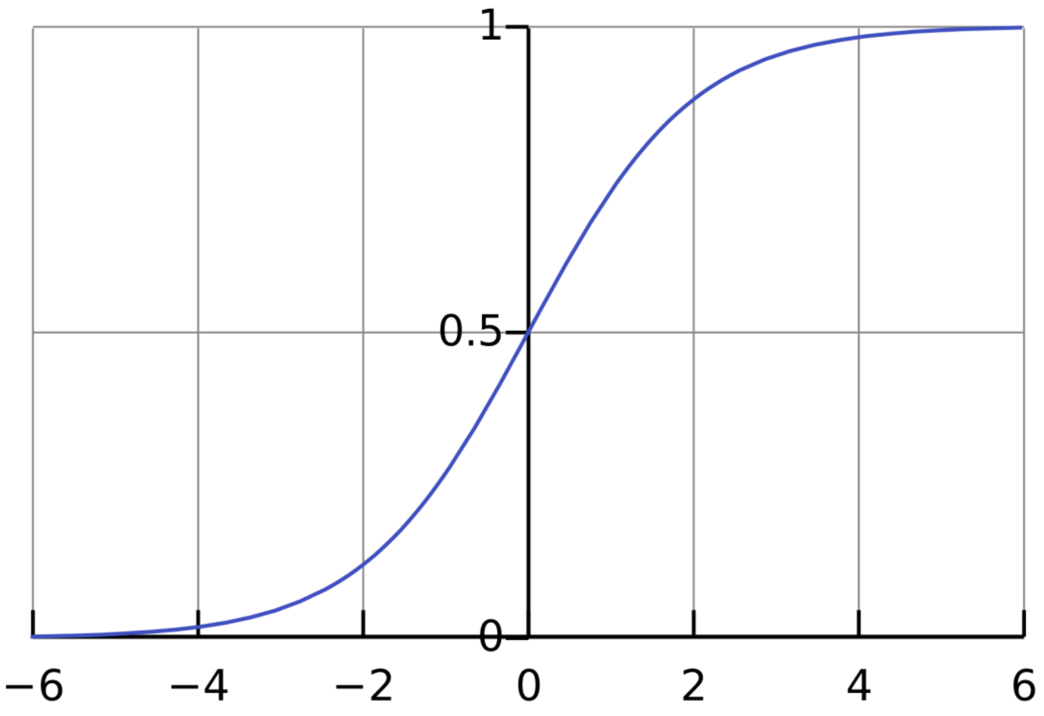
- Shift the decision rule line
- $h_\theta(x)$ can be > 1 or < 0

Logistic Regression



More reasonable function use for two-class classification problem.

Sigmoid Function



$$h_\theta(x) = \frac{1}{1+e^{-\theta^T x}}$$

Hypothesis interpretation

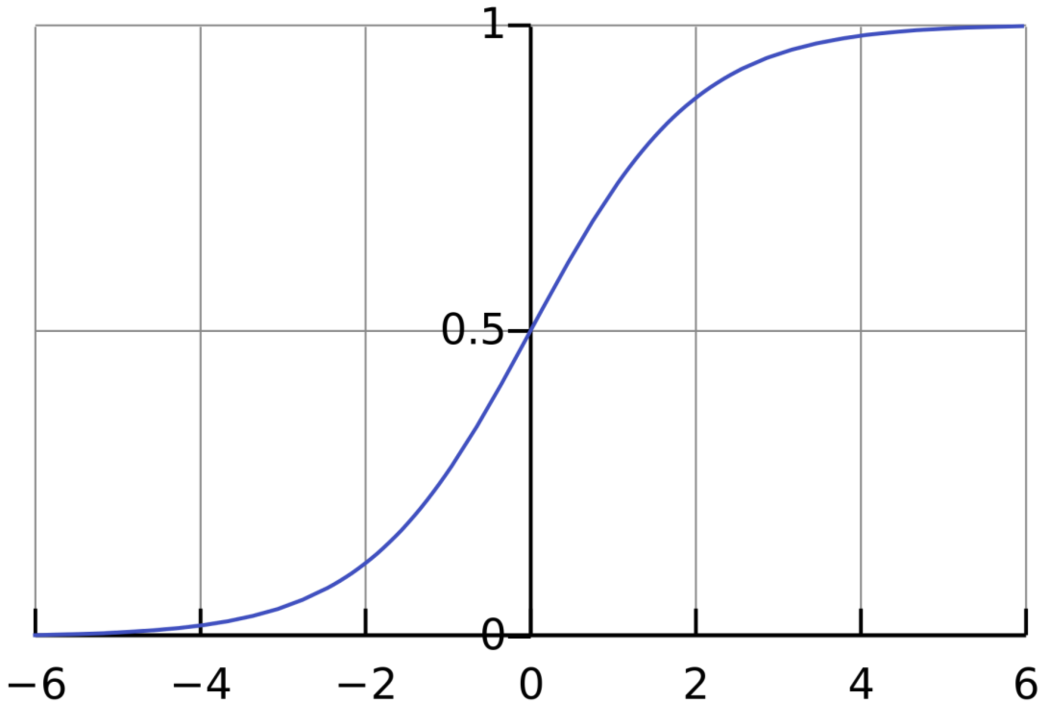
Estimated probability that y=1 on x input

$P(y=1 | x; \theta_j)$

Because probabilities should sum to 1

$P(y=0 | x; \theta_j) = 1 - P(y=1 | x; \theta_j)$

Sigmoid Function



$$h_\theta(x) = \frac{1}{1 + e^{-\theta^T x}}$$

y = 1 if $h_\theta(x) \geqslant 0.5$

y = 0 if $h_\theta(x) < 0.5$

0 asymptote for x $\longrightarrow$ - ∞

1 asymptote for x $\longrightarrow$ ∞

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Cost Function for Logistic Regression

Average cost function

$$J(\theta) = \frac{1}{m} \sum_{i=1}^{m} Cost(h_\theta(x^{(i)}), y^{(i)})$$

$$cost(h_\theta(x), y) = \begin{cases} -log(h_\theta(x)) & \text{if } y = 1 \\ -log(1 - h_\theta(x)) & \text{if } y = 0 \end{cases}$$

Cost Function for Logistic Regression

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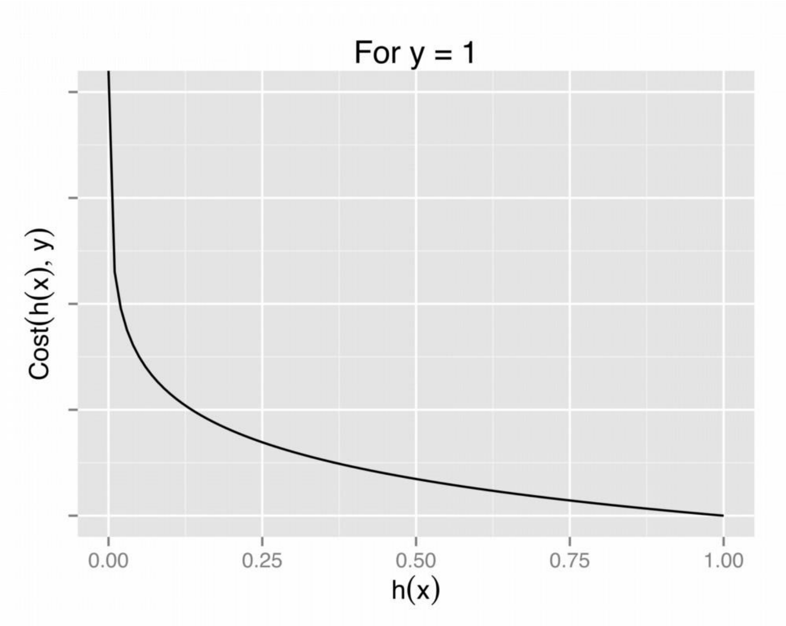

If we predict $h_\theta(x) = 1$ and $y = 1$

Cost function $\longrightarrow$ zero

If we predict $h_\theta(x) = 0$ and $y = 1$

Cost function $\longrightarrow$ - ∞

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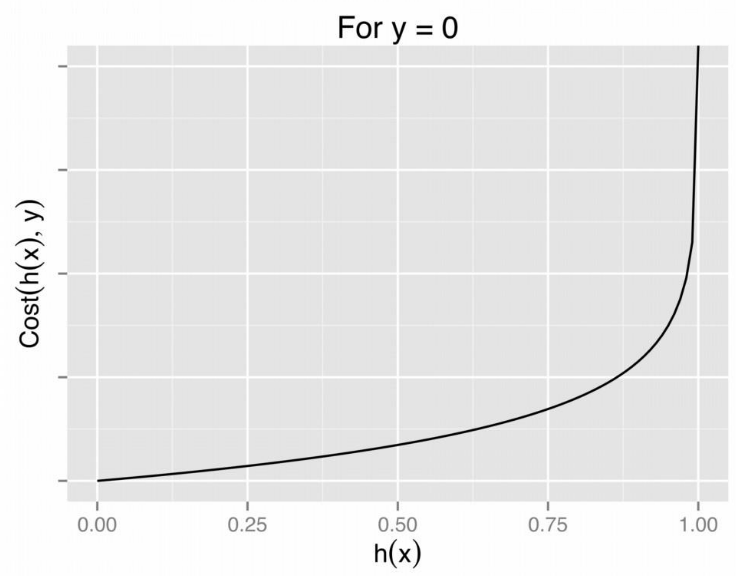
Cost Function for Logistic Regression

$$cost(h_\theta(x), y) = \begin{cases} -log(h_\theta(x)) & \text{if } y = 1 \\ -log(1 - h_\theta(x)) & \text{if } y = 0 \end{cases}$$



If we predict $h_\theta(x) = 0$ and $y = 0$

Cost function $\longrightarrow$ zero

If we predict $h_\theta(x) = 1$ and $y = 0$

Cost function $\longrightarrow$ ∞

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Cost Function for logistic regression

Average cost function

$$J(\theta) = \frac{1}{m}\sum_{i=1}^{m} Cost(h_\theta(x^{(i)}), y^{(i)})$$

$$cost(h_\theta(x), y) = \begin{cases} -log(h_\theta(x)) & \text{if } y = 1 \\ -log(1 - h_\theta(x)) & \text{if } y = 0 \end{cases}$$

Simplified cost function, given we only have either y=0 or y=1

$$J(\theta) = -\frac{1}{m}\left[\sum_{i=1}^{m} y^{(i)} \log h_\theta(x^{(i)}) + (1 - y^{(i)}) \log(1 - h_\theta(x^{(i)}))\right]$$

Cost Function: Recap

Hypothesis: $h_\theta(x) = \frac{1}{1+e^{-\theta^T x}}$

Cost Function: $J(\theta) = -\frac{1}{m}\left[\sum_{i=1}^{m} y^{(i)} \log h_\theta(x^{(i)}) + (1-y^{(i)}) \log(1-h_\theta(x^{(i)}))\right]$

Parameters: θ_j

Goal: $\underset{\theta}{argmin}\ J(\theta)$

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Gradient Descent Algorithm

- We want to learn the values of θ that minimize $J(\theta)$
- Use a search algorithm that starts with an initial guess for θ and then changes θ to make $J(\theta)$ smaller
- Gradient descent starts with some initial θ and then performs an update for each value θ_j

$$\theta_j := \theta_j - \alpha \frac{\partial}{\partial \theta_j} J(\theta).$$

Minimizing The Cost Function J(θ)

$$\theta_j := \theta_j - \alpha \frac{\partial}{\partial \theta_j} J(\theta)$$

After derivative

$$\theta_j := \theta_j - \alpha \frac{1}{m} \sum_{i=1}^{m} (h_\theta(x^{(i)}) - y^{(i)}) x_j^{(i)}$$

$$\theta := \begin{bmatrix} tmp_0 \\ \vdots \\ tmp_n \end{bmatrix}$$

Repeat until converged

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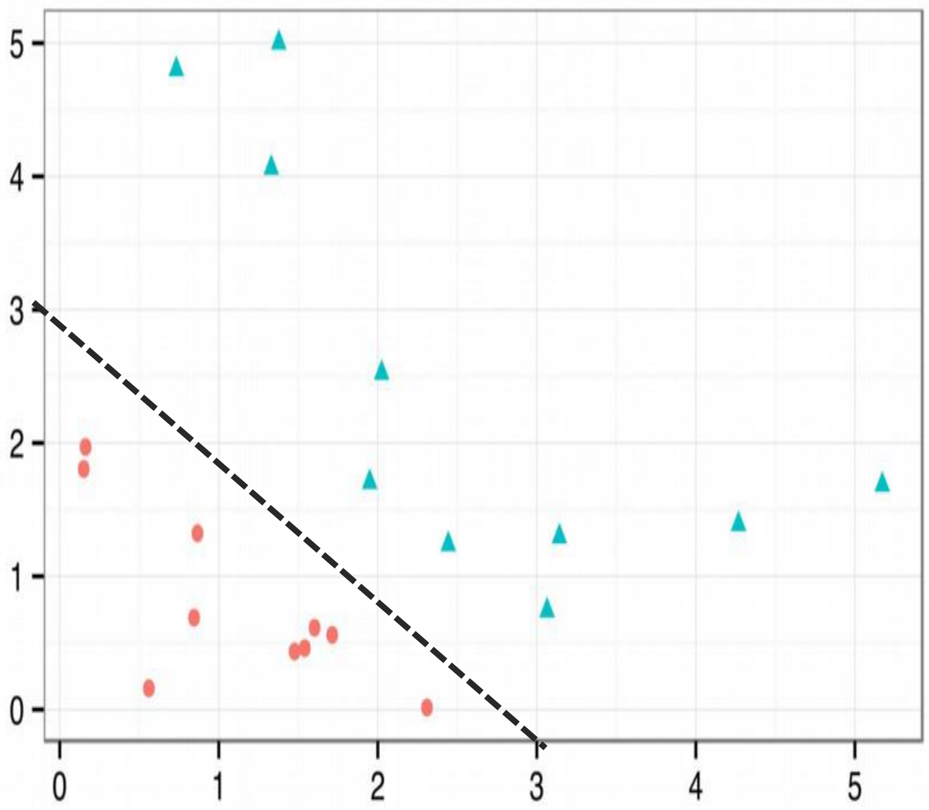
Decision Boundary: Linear



If $h_\theta(x) = g(\theta_0 + \theta_1 x_1 + \theta_2 x_2)$

And $\theta = \begin{bmatrix} -3 \\ 1 \\ 1 \end{bmatrix}$

Prediction y = 1 whenever

$$\begin{aligned} \theta^T x &\geq 0 \\ \Leftrightarrow \quad -3 + x_1 + x_2 &\geq 0 \\ \Leftrightarrow \quad x_1 + x_2 &\geq 3 \end{aligned}$$

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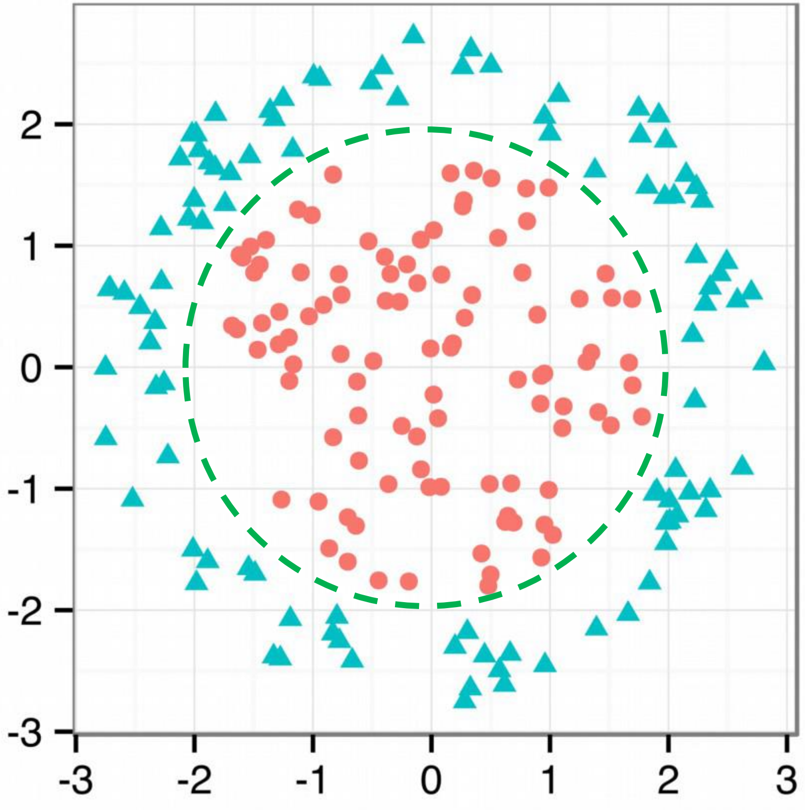
Decision Boundary: Non-Linear



If $h_\theta(x) = g(\theta_0 + \theta_1 x_1 + \theta_2 x_2 + \theta_3 x_1^2 + \theta_4 x_2^2$

And $\theta = [-2 \quad 0 \quad 0 \quad 1 \quad 1]^T$

Prediction y = 1 whenever

$$x_1^2 + x_2^2 \geq 2$$

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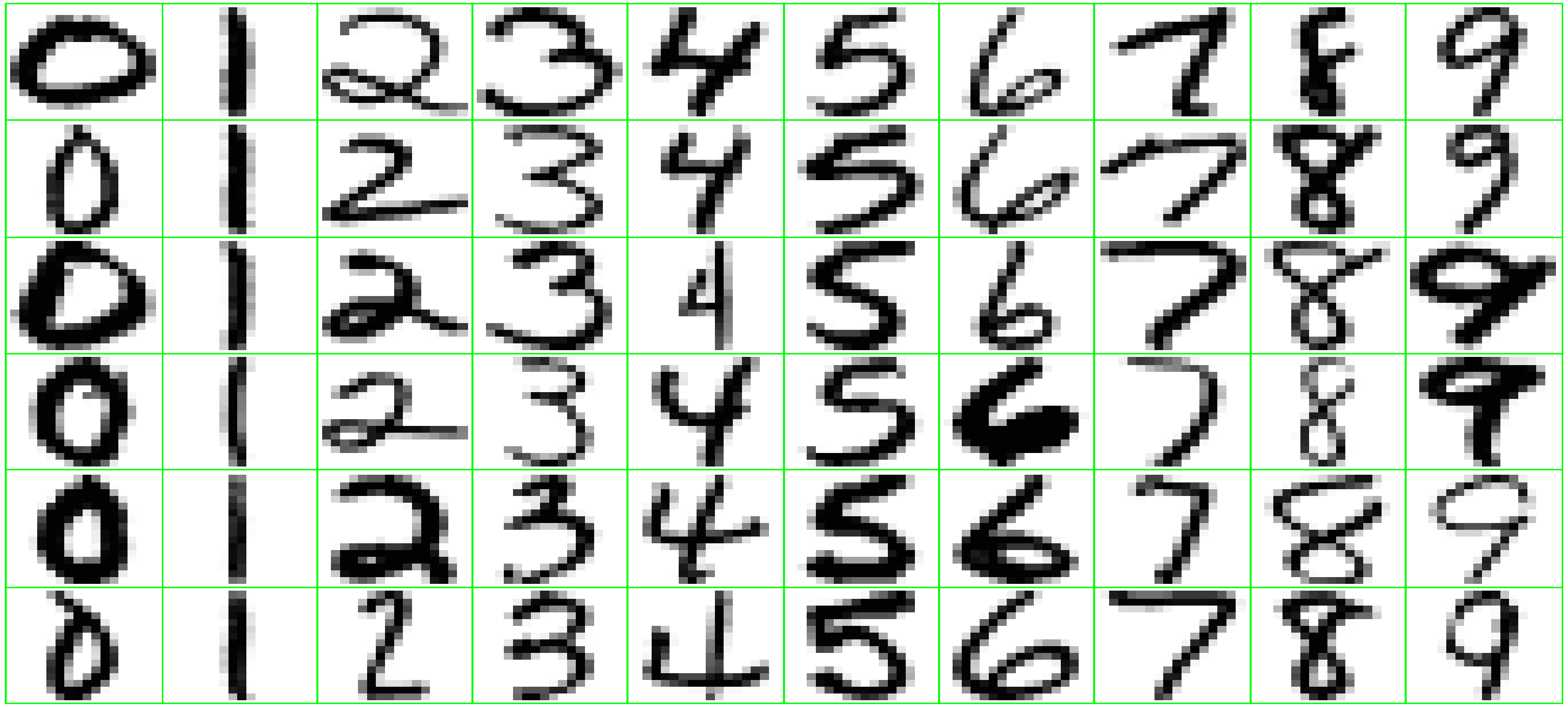
Example: Handwritten Digit Recognition



Questions?

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unleash the data scientist in you