



$\alpha$ : Learning rate.

$$\theta' = \theta^0 - \alpha J'(\theta^0)$$

$$\theta^2 = \theta' - \alpha J'(\theta')$$

$$\theta^{n+1} = \theta^n - \underbrace{\alpha J'(\theta^n)}_{< 0}$$

$$h(x) = \frac{e^x}{1+e^x} = \frac{1}{1+e^{-x}}$$

$$h(x, \theta) = \frac{e^{\theta^T x}}{1+e^{\theta^T x}} = h(\theta^T x^{(i)})$$

$$h'(x) = \frac{d}{dx} \left( \frac{1}{1+e^{-x}} \right) = \frac{e^{-x}}{(1+e^{-x})^2} = \frac{1}{1+e^{-x}} \frac{e^{-x}}{1+e^{-x}} = h(x)(1-h(x))$$

$$\frac{\partial}{\partial \theta_j} J(\theta) = \frac{\partial}{\partial \theta_j} \left\{ -\frac{1}{m} \sum_{i=1}^m y^{(i)} \log h(x^{(i)}, \theta) + (1-y^{(i)}) \log (1-h(x^{(i)}, \theta)) \right\}$$

$$= -\frac{1}{m} \sum_{i=1}^m \left\{ \frac{y^{(i)} \frac{\partial}{\partial \theta_j} h(x^{(i)}, \theta)}{h(x^{(i)}, \theta)} + \frac{(1-y^{(i)}) (-1) \frac{\partial}{\partial \theta_j} h(x^{(i)}, \theta)}{1-h(x^{(i)}, \theta)} \right\}$$

$$= -\frac{1}{m} \sum_{i=1}^m \frac{y^{(i)} \cancel{h(x^{(i)}, \theta)} (1-h(x^{(i)}, \theta)) \left[ \frac{\partial}{\partial \theta_j} (\theta^T x^{(i)}) \right] - (1-y^{(i)}) \cancel{h(x^{(i)}, \theta)} (1-h(x^{(i)}, \theta)) \frac{\partial}{\partial \theta_j} (\theta^T x^{(i)})}{h(x^{(i)}, \theta) (1-h(x^{(i)}, \theta))} = x_j^{(i)}$$

$$= -\frac{1}{m} \sum_{i=1}^m \left\{ y^{(i)} (1-h(x^{(i)}, \theta)) x_j^{(i)} - (1-y^{(i)}) h(x^{(i)}, \theta) x_j^{(i)} \right\}$$

$$= -\frac{1}{m} \sum_{i=1}^m (y^{(i)} - h(x^{(i)}, \theta)) x_j^{(i)}$$

$$= \frac{1}{m} \sum_{i=1}^m (h(x^{(i)}, \theta) - y^{(i)}) x_j^{(i)}$$