

$$f(x) = \frac{1}{1 + e^{-x}} \rightarrow \text{Sigmoid} \rightarrow \text{Logistic Regression}$$

$$\frac{d(f(x))}{dx} = ?$$

Solⁿ:

$$\frac{d}{dx} \left(\frac{u(x)}{v(x)} \right) = \frac{v(x) \cdot u'(x) - u(x) \cdot v'(x)}{[v(x)]^2} \quad (1)$$

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

$$\frac{d}{dx} (e^x) = e^x$$

$$\frac{d}{dx} (f(x)) = \frac{(e^x + 1)(e^x) - e^x(e^x)}{(e^x + 1)^2}$$

$$= \frac{e^x}{(e^x + 1)^2} = \frac{e^x}{(e^x + 1)} \cdot \frac{1}{(e^x + 1)}$$

$$= f(x) \cdot \frac{1}{(e^x + 1)}$$

$$\frac{d}{dx} (f(x)) = f(x) \cdot (1 - f(x))$$

① $f(x) = e^x$ input = $x \in \mathbb{R}$
output = $f(x) \in \mathbb{R}$

② $f(\vec{x}) = 3x^2y$ $\vec{x} \in \mathbb{R}^n$
 $f(\vec{x}) \in \mathbb{R}$ $\vec{x} = (x, y)$
 $n=2$

$x \in \mathbb{R}$

$$\textcircled{3} \quad \bar{f}(x) = \begin{bmatrix} 2x \\ 3x^2 \end{bmatrix} = \begin{bmatrix} f_1 \\ f_2 \end{bmatrix} \quad \bar{f}(x) \in \mathbb{R}^n \quad n=2$$

$$\textcircled{4} \quad \bar{f}(\bar{x}) = \begin{bmatrix} 3x^2 y \\ 2x + 5y \\ \dots \end{bmatrix} \quad \begin{array}{l} \bar{x} = (x, y) \\ \bar{x} \in \mathbb{R}^n \\ \bar{f}(\bar{x}) \in \mathbb{R}^n \end{array}$$

$$y = \underline{W}x + \underline{b}$$

$$\textcircled{2} \quad f(\bar{x}) \in \mathbb{R} \quad \bar{x} \in \mathbb{R}^n$$

$$\bar{x} = [x_1, x_2, \dots, x_n]^T$$

$$\frac{d}{dx} (f(\bar{x})) = \begin{bmatrix} \frac{\partial}{\partial x_1} f(\bar{x}) & \frac{\partial}{\partial x_2} f(\bar{x}) & \dots & \frac{\partial}{\partial x_n} f(\bar{x}) \end{bmatrix}$$

$$\textcircled{4} \quad \bar{f}(\bar{x}) \in \mathbb{R}^m \quad \bar{x} \in \mathbb{R}^n$$

$$\frac{d}{dx} (\bar{f}(\bar{x})) = \begin{bmatrix} \frac{d}{dx} [f_1(\bar{x})] \\ \frac{d}{dx} [f_2(\bar{x})] \\ \vdots \\ \frac{d}{dx} [f_m(\bar{x})] \end{bmatrix}$$

$$= \begin{bmatrix} \frac{\partial}{\partial x_1} f_1(\bar{x}) & \frac{\partial}{\partial x_2} f_1(\bar{x}) & \dots & \frac{\partial}{\partial x_n} f_1(\bar{x}) \\ \frac{\partial}{\partial x_1} f_2(\bar{x}) & & & \vdots \\ \vdots & & & \vdots \\ \frac{\partial}{\partial x_1} f_m(\bar{x}) & \dots & \dots & \frac{\partial}{\partial x_n} f_m(\bar{x}) \end{bmatrix}$$

$$\left[\frac{\partial}{\partial x_i} \dots \right]$$

Jacobian Matrix

$$f(x) = \begin{bmatrix} f_1(x) \\ f_2(x) \end{bmatrix}$$

$$f'(x) = \begin{bmatrix} f'_1(x) \\ f'_2(x) \end{bmatrix}$$