

Name: \_\_\_\_\_

6. (8 points) Beatriz used logistic regression on a data set derived from people living in Framingham, MA to learn a linear logistic classifier  $\sigma(\theta^T x + \theta_0)$  giving the probability that an adult with features  $x$  will develop heart disease in the next decade.

Her friend, John, would like to use the same logistic regression classifier (i.e., the  $\theta^*$  and  $\theta_0^*$  learned by Beatriz) to make predictions for people living in Norway. However, he notices that heart disease is much less common in Norway and thinks that the model may need to be adjusted to account for this.

- (a) Consider a specific patient with feature vector  $x$ . How could John adjust  $\theta_0$ , relative to the  $\theta_0^*$  learned by Beatriz, so as to make smaller the probability of this patient developing heart disease?

**Solution:** Assuming all other parameters remain the same, John would need to make  $\theta_0$  smaller, i.e.  $\theta_0 < \theta_0^*$ .

- (b) John realizes that choosing the right value of  $\theta_0$  is tricky since he doesn't have access to any labeled data from Norway. John tells Beatriz that he only plans to use the model to find the 10% of individuals with highest probability of developing heart disease so that he can closely follow them and make sure they are tested appropriately.

"Aha!", says Beatriz. "In that case, any value of  $\theta_0$  would suffice, and you can simply make use of my original linear logistic classifier!" Explain why Beatriz is right.

**Solution:** Since  $\sigma$  is a monotonic function and  $\theta_0$  is a constant that does not depend on  $x$ , the ranking of patients according to  $\sigma(\theta^T x + \theta_0)$  is the same no matter what the value of  $\theta_0$  is.

Side remark: one could also multiply  $\theta$  and  $\theta_0$  by any constant strictly greater than 0 and we would still get the same ranking.