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Example: Logistic Regression

Iterative classification algorithm to find a hyperplane that best separates 2 sets of data points

Gradient descent method:

Start at a random normal-vector (hyperplane) w

In each iteration, add to w an error-correction term (based on the gradient) that is a function of w and the data points, to improve w

| Read points from a text file and cache them: points = sc.textFile(...).map(parsePoint).cache() | Initialize w to random D-dimensional vector:
| W = Vector.random(D) | Run multiple iterations to update w |
| for (i <- 1 to NUMBER_OF_ITERATIONS) {
| grad = sc.accumulator (new Vector(D)) |
| for (p <- points) { | Runs in parallet |
| val s = (1/(1+exp(-p.y*(w dot p.x)))-1) * p.y |
| grad += s* p.x | / remotely add contribution to gradient value |
| } |
| w -= grad.value | // correction of w
```

















