EE-559 – Deep learning

2.1. Loss and risk

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There are multiple types of inference that we can roughly split into three categories:

- Classification (e.g. object recognition, cancer detection, speech processing),
- regression (e.g. customer satisfaction, stock prediction, epidemiology), and
- density estimation (e.g. outlier detection, data visualization, sampling/synthesis).

The standard formalization considers a measure of probability

$$\mu_{X,Y}$$

over the observation/value of interest, and i.i.d. training samples

$$(x_n, y_n), \ n = 1, \ldots, N.$$

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Here

$$\mu_{X|Y=y}$$

stands for the population of the observable signal for class y (e.g. "sound of an /ē/", "image of a cat").

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In the simple cases

$$Y = f(X) + \epsilon$$

where f is the deterministic dependency between x and y, and ϵ is a random noise, independent of X.

With such a model, we can more precisely define the three types of inferences we introduced before:

Classification,

- (X, Y) random variables on $\mathscr{Z} = \mathbb{R}^D \times \{1, \ldots, C\}$,
- we want to estimate $\operatorname{argmax}_y P(Y = y \mid X = x)$.

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Density estimation,

- X random variable on $\mathscr{Z} = \mathbb{R}^D$,
- we want to estimate μ_X.

The boundaries between these categories are fuzzy:

- Regression allows to do classification through class scores.

- Density models allow to do classification thanks to Bayes' law.

etc.

We call **generative** classification methods with an explicit data model, and **discriminative** the ones bypassing such a modeling .
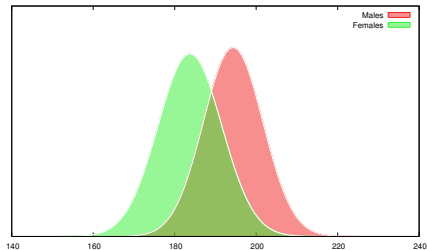
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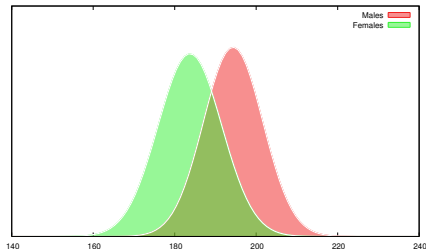Example: Can we predict a Brazilian basketball player's gender G from his/her height H?

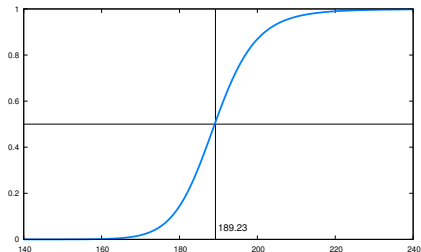| **Females:** | 190 | 182 | 188 | 184 | 196 | 173 | 180 | 193 | 179 | 186 | 185 | 169 |
| **Males:** | 192 | 190 | 183 | 199 | 200 | 190 | 195 | 184 | 190 | 203 | 205 | 201 |

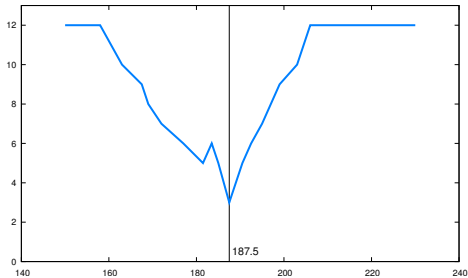In the **generative** approach, we model $\mu_{H|G=g}(h)$

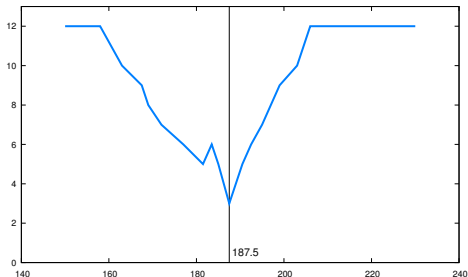In the **generative** approach, we model $\mu_{H|G=g}(h)$

and use Bayes's law $P(G = g \mid H = h) = \frac{\mu_{H|G=g}(h)P(G=g)}{\mu_H(h)}$

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Note that it is harder to design a confidence indicator.

Risk, empirical risk

Learning consists of finding in a set $\mathscr{F}$ of functionals a "good" f^* (or its parameters' values) usually defined through a loss

$$\ell : \mathscr{F} \times \mathscr{Z} \to \mathbb{R}$$

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- for classification:
$$\ell(f, (x, y)) = \mathbf{1}_{\{f(x) \neq y\}},$$

- for regression:
$$\ell(f, (x, y)) = (f(x) - y)^2,$$

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$$\ell(q, z) = -\log q(z).$$

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The loss may include additional terms related to f itself.

We are looking for an f with a small **expected risk**

$$R(f) = \mathbb{E}_Z \left(\ell(f, Z) \right),$$

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Although this quantity is unknown, if we have i.i.d. training samples

$$\mathscr{D} = \{Z_1, \ldots, Z_N\},$$

we can compute an estimate, the **empirical risk**:

$$\hat{R}(f; \mathscr{D}) = \hat{\mathbb{E}}_{\mathscr{D}}(\ell(f, Z)) = \frac{1}{N} \sum_{n=1}^{N} \ell(f, Z_n).$$

We have

$$\mathbb{E}_{Z_1,\ldots,Z_N}\left(\hat{R}(f;\mathscr{D})\right) \quad = \quad \mathbb{E}_{Z_1,\ldots,Z_N}\left(\frac{1}{N}\sum_{n=1}^{N}\ell(f, Z_n)\right)$$

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The empirical risk is an **unbiased estimator** of the expected risk.

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  Yes if f is not chosen using $\mathscr{D}$. Since the Z_n are independent, we just need to take into account the variance of $\hat{R}(f; \mathscr{D})$.

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  For instance if $|\mathscr{F}| = 1$, we can!

Note that in practice, we call "loss" both the functional

$$\ell : \mathscr{F} \times \mathscr{Z} \to \mathbb{R}$$

and the empirical risk minimized during training

$$\mathscr{L}(f) = \frac{1}{N} \sum_{n=1}^{N} \ell(f, z_n).$$

The end