

classification — Sigmoid, Tanh, ReLU
softmax

Regression — Linear Activation function
we use it on the o/p layer.

loss = $(y - \hat{y})$ — single datapoint

cost funct = $\frac{1}{n} \sum_{i=1}^n (y_i - \hat{y})^2$ — Batch datapoint

Loss function —

ANN



classification



Regression

① Binary cross entropy

① MSE

② MAE

② categorical cross entropy

③ Huber loss

Regression

① MSE

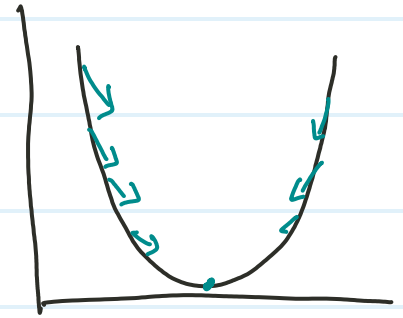
$$\text{loss} = (y - \hat{y})^2$$

$$\text{cost fun} = \frac{1}{2n} \sum_{i=1}^n (y_i - \hat{y})^2$$

$$(a-b)^2 = a^2 - 2ab + b^2$$

$$\boxed{ax^2 + bx + c}$$

quadratic eqn

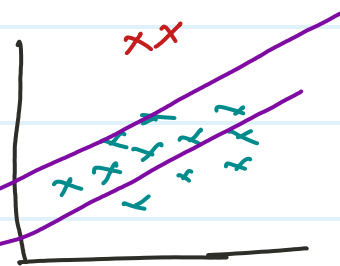


Adv.

- ① MSE is differentiable
- ② It has one local and one global minima
- ③ It converges faster

Disadv

- ① Not Robust to outliers.

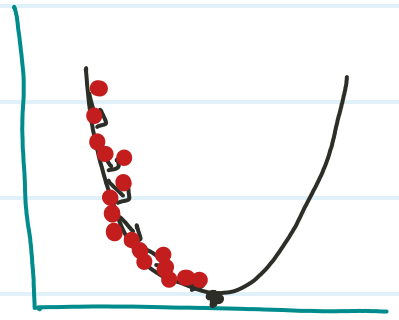


we are just penalizing error

② MAE

$$\text{Loss} = |y - \hat{y}|$$

$$\text{cost} = \frac{1}{n} \sum_{i=1}^n |y_i - \hat{y}|$$



Adv.

① Robust to outliers condition

Disadv.

① Convergence is slow

③ Huber Loss -

Combination of MSE and MAE

$$\text{cost fun.} = \begin{cases} \frac{1}{2n} \sum_{i=1}^n (y_i - \hat{y})^2 & \text{if } |y - \hat{y}| \leq \delta \\ \delta |y - \hat{y}| - \frac{1}{2} \delta^2 & \end{cases}$$

→ when outlier is present

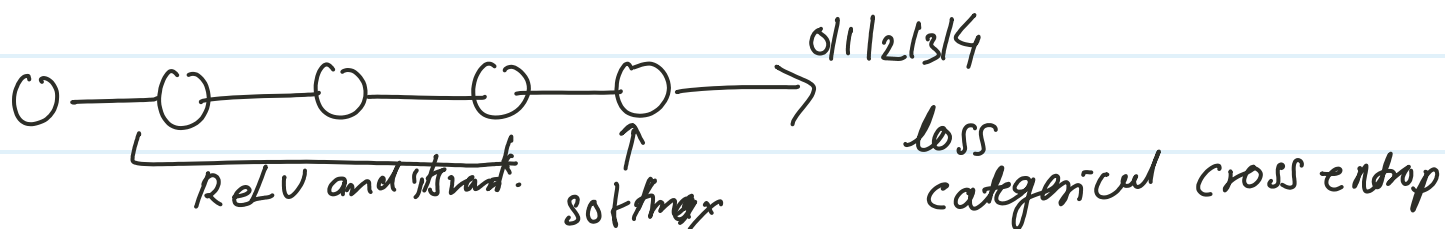
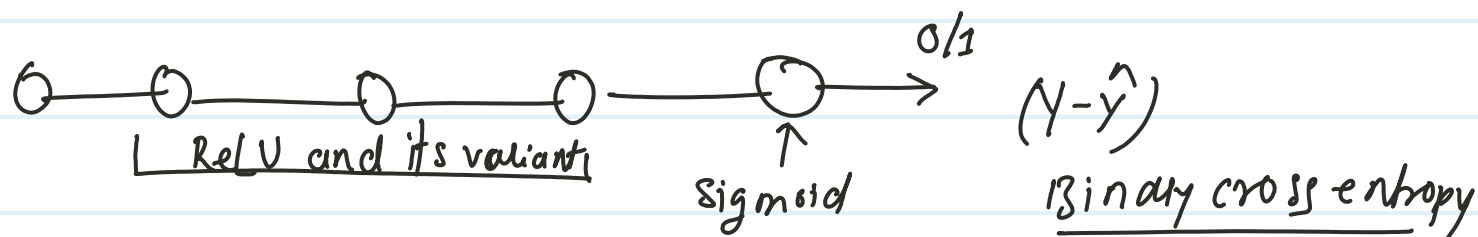
Loss and cost function for classification

① Binary cross entropy -

$$\text{Loss fn} = -y * \log(\hat{y}) - (1-y) * \log(1-\hat{y})$$

$$\text{Loss} = \begin{cases} -\log(1-\hat{y}), & \text{if } y=0 \\ -\log(\hat{y}), & \text{if } y=1 \end{cases}$$

It only used to find loss in Binary classification



② Categorical cross entropy

	f_1	f_2	f_3	O/p ^T	$j=1$	$j=2$	$j=3$
i	2	3	4	Good	1	0	0
	5	6	7	Bad	0	1	0
	8	9	10	Neutral	0	0	1

No. of category $c = 3$

$$\text{Loss}(x_i, y_i) = \sum_{j=1}^c y_{ij} * \log(\hat{y}_{ij})$$

$$\text{Actual value} = y_{ij} = [\gamma_1, \gamma_2, \gamma_3, \dots, \gamma_c]$$

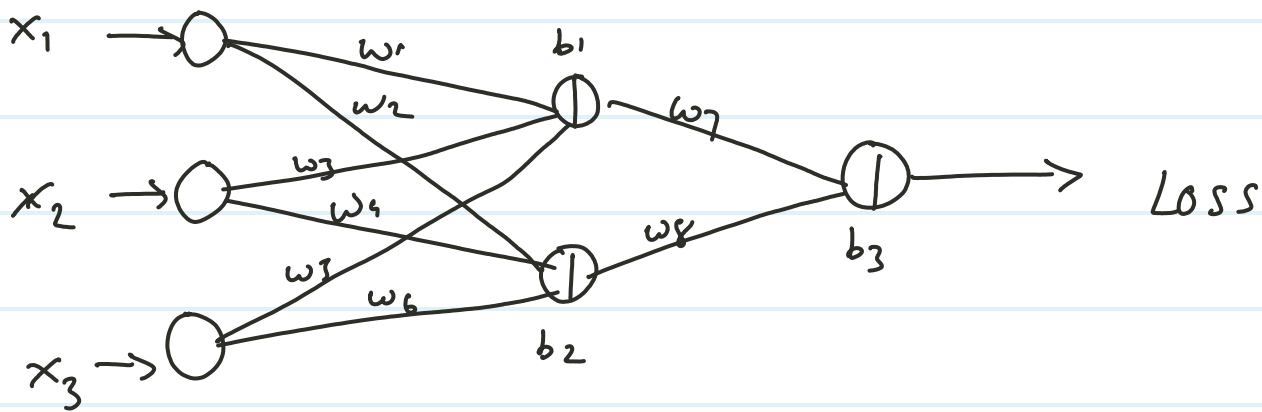
$$[\gamma_{21}, \gamma_{22}, \gamma_{23}, \dots, \gamma_{2c}]$$

$$y_{ij} = \begin{cases} 1, & \text{if the element is in the class} \\ 0, & \text{otherwise} \end{cases}$$

it used for multiclass classification

Optimizers

① Gradient Descent Optimizer



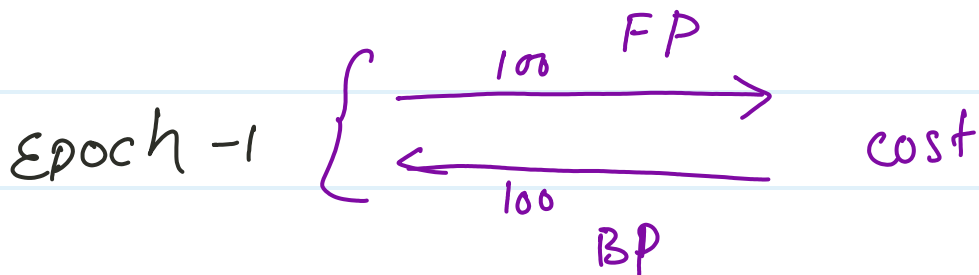
weight update formula

$$w_{\text{new}} = w_{\text{old}} - \eta \left[\frac{\partial E}{\partial w_{\text{old}}} \right] \text{stop}$$

Epoch —

10000 datapoint

training batch $\frac{10000}{100} = \underline{100}$



Epoch = I reached on global min/max

Adv.

- ① Conversion will happen

Dis adv.

- ① Require huge ram and GPU

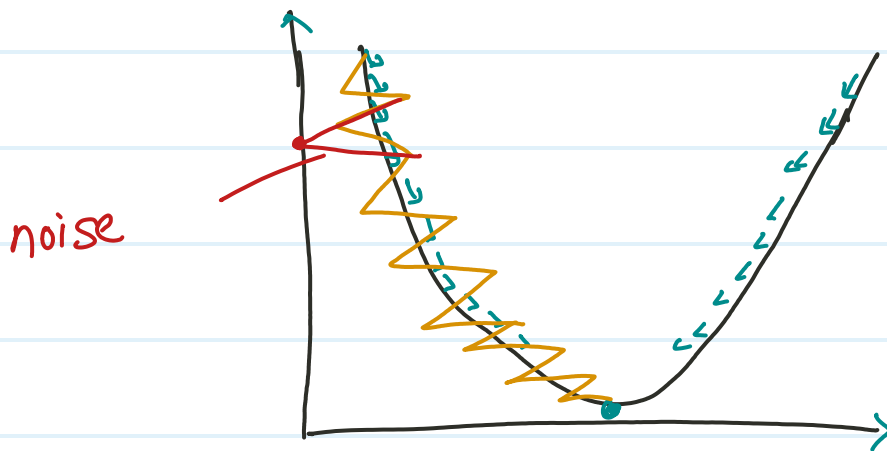
100 Data
20%

—

10000 Data
over capacity

② SGD (Stochastic Gradient Decent)

It use epoch to train batch data as a optimizer



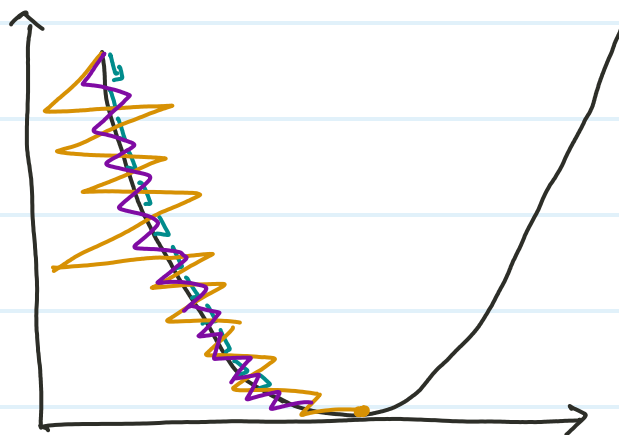
Adv

- ① solve Resource issue

Disadv.

- ① Convergen will take time
- ② noise will get introduced

③ mini batch SGD



Adv.

- ① conversion speed will increase
- ② noise will be less
- ③ Efficient for resource

Dis adv.

- ① Noise still exist

④ SGD with momentum

$$\left. \begin{aligned} w_{\text{new}} &= w_{\text{old}} - \eta \frac{\partial L}{\partial w_{\text{old}}} \\ b_{\text{new}} &= b_{\text{old}} - \eta \frac{\partial L}{\partial b_{\text{old}}} \end{aligned} \right\} \text{original formal}$$

SGD

$$w_t = w_{t-1} - \eta \frac{\partial L}{\partial w_{t-1}}$$

$$b_t = b_{t-1} - \eta \frac{\partial L}{\partial b_{t-1}}$$

* Exponential weight Average

suppose

time	t_1	t_2	t_3	t_4	t_5	- - - - -	t_n
value	a_1	a_2	a_3	a_4	a_5	- - - - -	a_n

time value $V_{t_1} = a_1$

$$V_{t_2} = \beta * V_{t_1} + (1-\beta) a_2$$

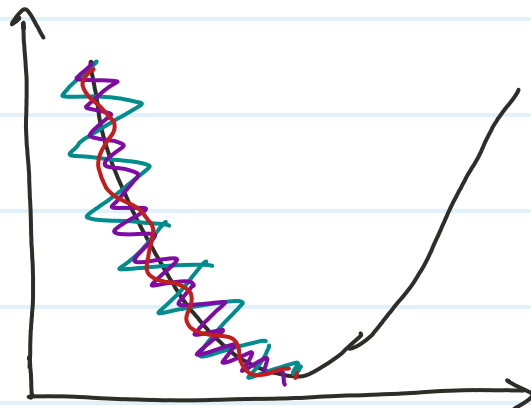
$$\beta = 0.95 \quad = 0.95 * a_1 + (1-0.95) a_2$$

$$V_{t_3} = \beta * V_{t_2} + (1-\beta) a_3$$

Exponential weight Average

$$w_t = w_{t-1} - \eta Vdw$$

$$Vdw_t = \beta * Vdw_t + (1-\beta) * \frac{\partial L}{\partial w_{t-1}}$$



Adv.

- ① Reduce the noise
- ② smoothen the noise
- ③ quick conversion
- ④ working for mini batch

Disadv.

- ① We do not have dynamic learning rate

⑤ Adagrad (Adaptive Gradient Descent)

$$w_t = w_{t-1} - \eta \frac{\partial L}{\partial w_{t-1}}$$

$$w_t = w_{t-1} - \eta' \frac{\partial \text{Loss}}{\partial w_{t-1}}$$

$$\eta' = \frac{\eta}{\sqrt{\alpha_t + \epsilon}} \quad \text{denominator should not become zero}$$

$$\alpha_t = \sum_{i=1}^t \left| \frac{\partial L}{\partial w_t} \right|^2$$

t is current time stamp

Disadv.

- ① initially faster conversion after few time become slow.
- ② η' = possibility to become small value ≈ 0

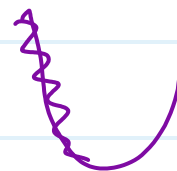
⑥ Adadelta and RMS prop

We are bringing exponential weighted Avg. in learning.

⑦ Adam optimizer

This is combination of SGD with momentum and RMS prop

$$w_t = w_{t-1} - \eta' vdw$$



$$vdw_t = \beta * vdw_{t-1} + (1-\beta) \frac{\partial \text{Loss}}{\partial w_{t-1}}$$