

Introduction to Deep Learning Applications and Theory

Lecture 6 Testing ANN model

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Previous Week

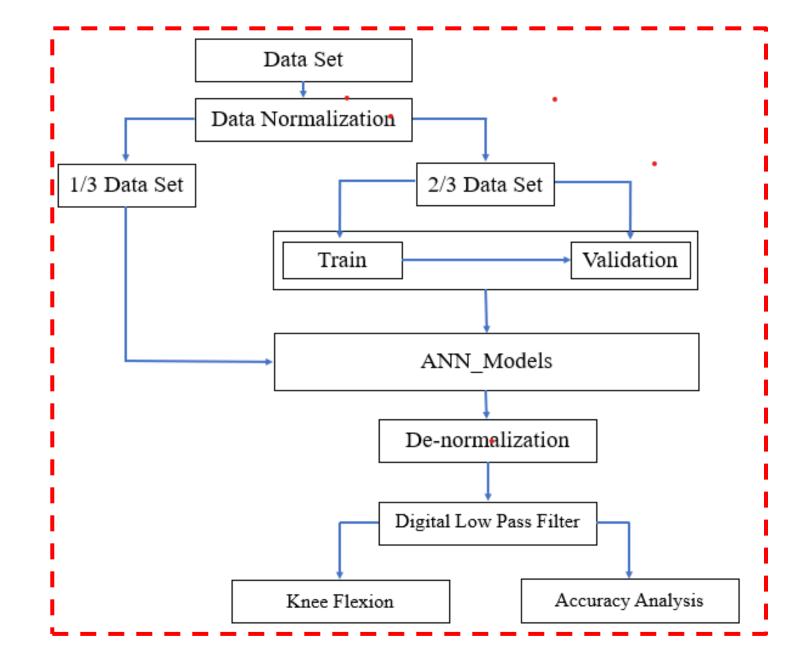
- Layers: Python Operators
- Optimizer
- Summarize Model
- Training Loss
- Validation Loss
- Designing Training Procedures

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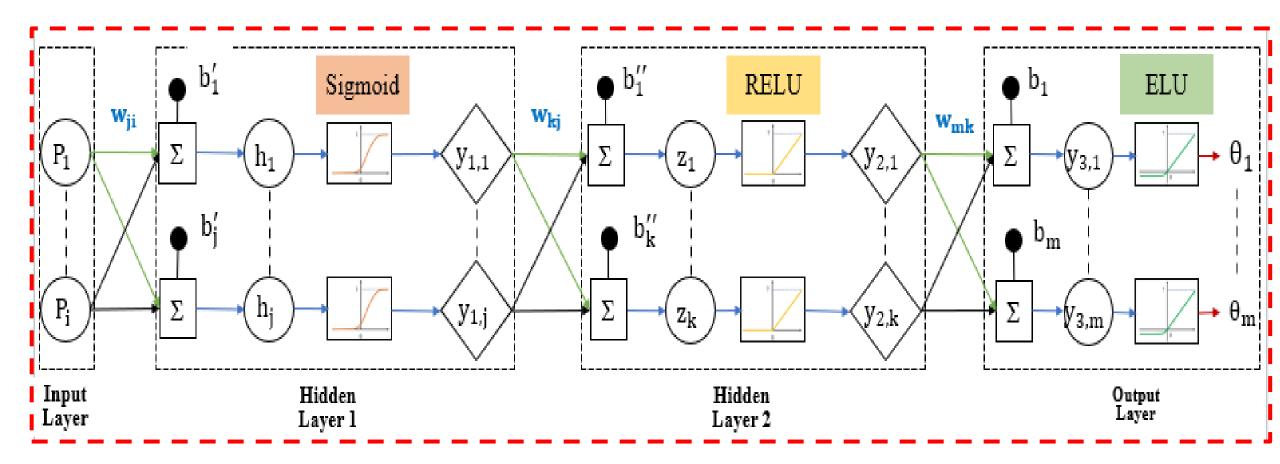
- ANN
 - Dataset
 - Creating ANN model
 - Mathematics behind Deep Learning
 - Check summary of model
 - Visualization (loss and error)
 - Save DL model
 - Testing on Saving model
 - Accuracy Analysis

Data Set

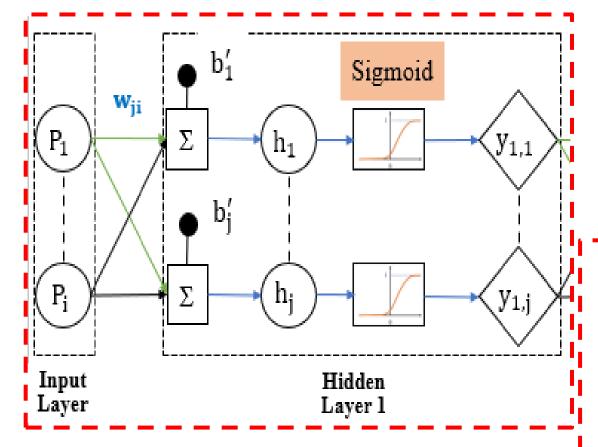
The whole workflow of ANN models



Block diagram of the four layers ANN



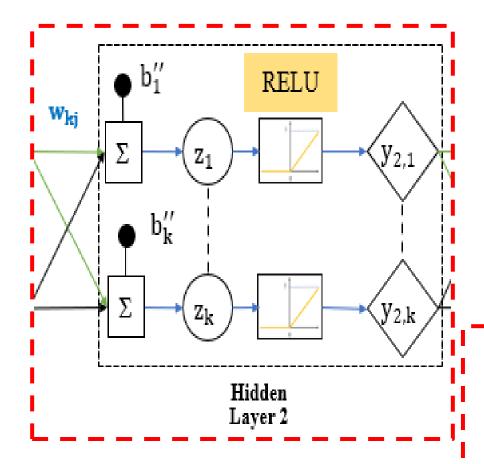
Mathematics behind Deep Learning



$$h_{j}(n) = \sum_{i=1}^{N^{l}} P_{i}(n)w_{ji} + b'_{j}$$

$$y_{1,j}(n)=\sigma\big(h_j(n)\big)=\frac{1}{1-e^{h_j(n)}},$$

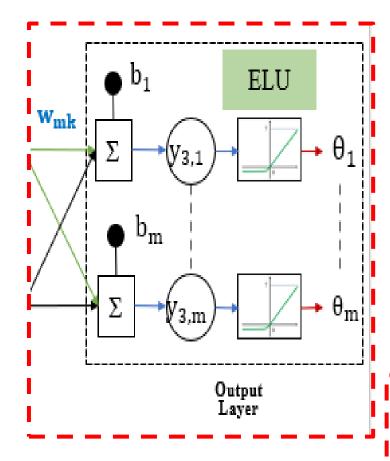
Mathematics behind Deep Learning



$$z_k(n) = \sum_{j=1}^{N^h} y_{1,j}(n) w_{kj} + b_{k'}''$$

$$y_{2,k}(n) = RELU(z_k(n)) = max(0, z_k(n)),$$

Mathematics behind Deep Learning



$$y_{3,m}(n) = \sum_{k=1}^{N^z} y_{2,k}(n) w_{mk} + b_{m}$$

$$\theta_{\mathbf{m}}(\mathbf{n}) = \mathrm{ELU}(\mathbf{y}_{3,\mathbf{m}}(\mathbf{n})), \left\{ \begin{array}{ll} \theta_{\mathbf{m}}(n) = \mathbf{y}_{3,\mathbf{m}} & \mathbf{y}_{3,\mathbf{m}} \geq 0 \\ \theta_{\mathbf{m}}(n) = \alpha(\mathbf{e}^{\mathbf{y}_{3,\mathbf{m}}} - 1) & \mathbf{y}_{3,\mathbf{m}} < 0 \end{array} \right.$$

Evaluation methods

• The root mean squared error (RMSE): either one of two closely related and frequently used measures of the differences between true or predicted values (observed values or an estimator on the other)

Root mean squared error

In scikit-learn: root_mean_squared_error

$$ext{RMSD} = \sqrt{rac{\sum_{i=1}^{N}\left(x_i - \hat{x}_i
ight)^2}{N}}$$

RMSD = root-mean-square deviation

i = variable i

N = number of non-missing data points

 x_i = actual observations time series

 \hat{x}_i = estimated time series

```
sklearn.metrics.root_mean_squared_error(y_true, y_pred, *,
sample_weight=None, multioutput='uniform_average')
Root mean squared error regression loss.
```

- A correlation coefficient measures the strength and direction of a linear relationship between two variables:
 - +1: Indicates a perfect positive correlation (as one variable increases, the other increases proportionally)
 - -1: Indicates a perfect negative correlation (as one variable increases, the other decreases proportionally)
 - 0: Indicates no linear relationship between the variables

$$r = rac{\sum \left(x_i - ar{x}
ight)\left(y_i - ar{y}
ight)}{\sqrt{\sum \left(x_i - ar{x}
ight)^2 \sum \left(y_i - ar{y}
ight)^2}}$$

r = correlation coefficient

 $oldsymbol{x_i}$ = values of the x-variable in a sample

 \bar{x} = mean of the values of the x-variable

 y_i = values of the y-variable in a sample

 $ar{m{y}}$ = mean of the values of the y-variable

Coefficient of determination

In scikit-learn: r2_score

$$R^2 = 1 - rac{RSS}{TSS}$$

 R^2 = coefficient of determination

RSS = sum of squares of residuals

TSS = total sum of squares

sklearn.metrics.r2_score(y_true, y_pred, *, sample_weight=None,
multioutput='uniform_average', force_finite=True)

 ${\mathbb R}^2$ (coefficient of determination) regression score function.

• Mean absolute error: measures the average absolute difference between the predicted values and the actual target values

Mean absolute error

In scikit-learn: root_mean_squared_error

$$ext{MAE} = rac{\sum_{i=1}^{n} |y_i - x_i|}{n}$$

 \mathbf{MAE} = mean absolute error

 y_i = prediction

 x_i = true value

n = total number of data points

sklearn.metrics.mean_absolute_error(y_true, y_pred, *,
sample_weight=None, multioutput='uniform_average')
Mean absolute error regression loss.

Practice 6

Design your own ANN model

- a. Draw the final of you ANN model: Train until you get the generalize model
- b. Evaluate your model performance:
 - The root mean squared error (RMSE)
 - Mean relative error (MRE)
 - Correlation efficiency (R-value)
 - Mean squared error (MSE)
 - Plot to see the pattern of your model performance

Thanks!