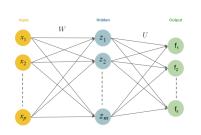
Deep Learning

Single Hidden Layer Networks for Multi-Class Classification



Learning goals

- Neural network architectures for multi-class classification
- Softmax activation function
 - Softmax loss

- We have only considered regression and binary classification problems so far.
- How can we get a neural network to perform multiclass classification?

- The first step is to add additional neurons to the output layer.
- Each neuron in the layer will represent a specific class (number of neurons in the output layer = number of classes).

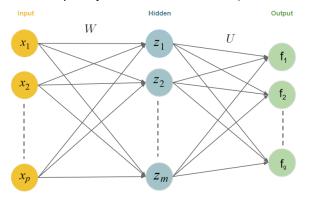


Figure: Structure of a single hidden layer, feed-forward neural network for g-class classification problems (bias term omitted).

Notation:

• For *g*-class classification, *g* output units:

$$\mathbf{f} = (f_1, \ldots, f_q)$$

• m hidden neurons z_1, \ldots, z_m , with

$$z_j = \sigma(\mathbf{W}_j^T \mathbf{x}), \quad j = 1, \ldots, m.$$

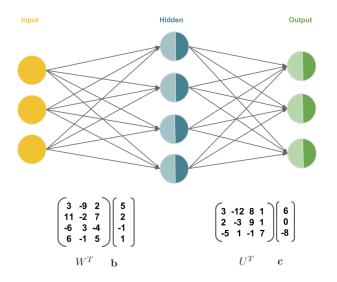
• Compute linear combinations of derived features z:

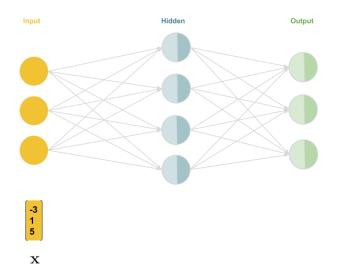
$$f_{in,k} = \mathbf{U}_{k}^{T}\mathbf{z}, \quad \mathbf{z} = (z_{1}, \ldots, z_{m})^{T}, \quad k = 1, \ldots, g$$

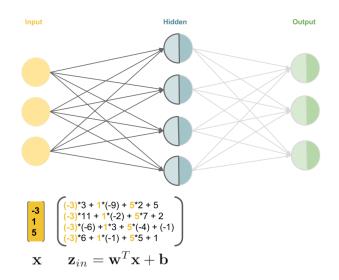
- The second step is to apply a softmax activation function to the output layer.
- This gives us a probability distribution over g different possible classes:

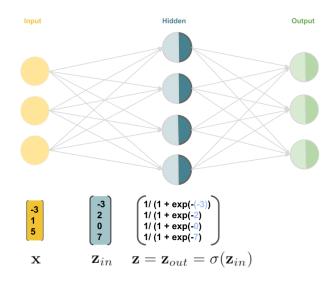
$$f_{out,k} = \tau_k(f_{in,k}) = \frac{\exp(f_{in,k})}{\sum_{k'=1}^g \exp(f_{in,k'})}$$

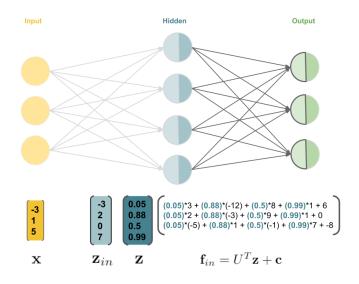
- This is the same transformation used in softmax regression!
- Derivative $\frac{\partial \tau(\mathbf{f}_{in})}{\partial \mathbf{f}_{in}} = \operatorname{diag}(\tau(\mathbf{f}_{in})) \tau(\mathbf{f}_{in})\tau(\mathbf{f}_{in})^T$
- It is a "smooth" approximation of the argmax operation, so $\tau((1, 1000, 2)^T) \approx (0, 1, 0)^T$ (picks out 2nd element!).

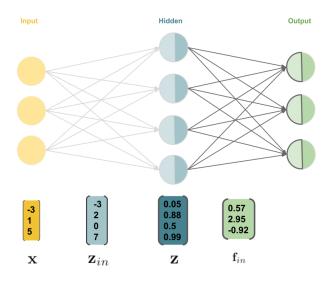


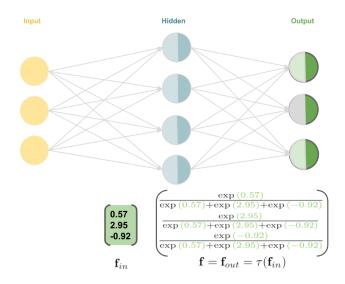


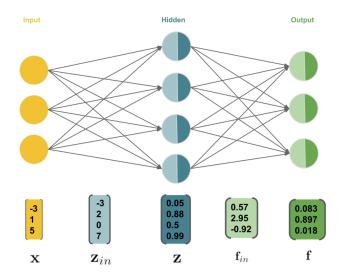












OPTIMIZATION: SOFTMAX LOSS

The loss function for a softmax classifier is

$$L(y, f(\mathbf{x})) = -\sum_{k=1}^{g} [y = k] \log \left(\frac{\exp(f_{in,k})}{\sum_{k'=1}^{g} \exp(f_{in,k'})} \right)$$
 where $[y = k] = \begin{cases} 1 & \text{if } y = k \\ 0 & \text{otherwise} \end{cases}$.

- This is equivalent to the cross-entropy loss when the label vector \mathbf{y} is one-hot coded (e.g. $\mathbf{y} = (0, 0, 1, 0)^T$).
- Optimization: Again, there is no analytic solution.