

4. linear NN for classic

Not one encoding is the best way to classify class which do not come with a natural order

$$y \in \left\{ \underset{\text{cat}}{(1, 0, 0)}, \underset{\text{dog}}{(0, 1, 0)}, \underset{\text{Bat}}{(0, 0, 1)} \right\}$$

Linear Model 4.1.1.1

to est condition probs of each class, we need a model per class

(-1) as
technically if 3 output we only need 2 nodes as $3^{\text{rd}} = 1 - 1^{\text{st}} - 2^{\text{nd}}$

$$4 \text{ features} + 3 \text{ output} = 12 \text{ weights}$$

4.1.1.2 Softmax

for probs output to be valid they need to be ≥ 0 & sum to 1

Cant treat class this regression as no guarantee these rules hold

We need to "Squish" model output

best way = expo funct $P(y=1) \propto \exp(O_i)$

Result:

- Cond prob increase w/ O_i
- Monotonic
- All probs are non-neg
- ~~Sum~~ Probs sum to 1

This process is called Normalization

Putting all this together we get the softmax function

$$\hat{y} = \text{Softmax}(o) \text{ where } \hat{y}_i = \frac{\exp(o_i)}{\sum_j \exp(o_j)}$$

O = Class output model

Softmax Sigmoid Func for > 2 Classes

$$\text{argmax } \hat{y}_j = \text{argmax } o_j$$

4.1.2 Loss Function

Now that we are able to map features x to probabilities \hat{y}

Need a way to opt accuracies of map

Rely on max likelihood function

4.1.2.1 log-likelihood

\hat{y} = Output from O_i & Softmax

can be interpreted as conditional probs of each class given any input x

$$\hat{y} = P(y = \text{cat} \mid X)$$

Assume that X & Y are Hot one encoded

Check high-level cross estimates by

$$P(Y|X) = \prod_{i=1}^n P(y^{(i)} \mid x^{(i)})$$

Aka Joint Probability

Maximizing the prod of terms is awkward
So we take the neg of log of term

$$-\log(P(Y|X)) = \sum -\log P(y^{(i)} \mid x^{(i)})$$

this gives way to the loss function

$$\sum_{i=1}^n \lambda(y^{(i)}, \hat{y}^{(i)})$$

where $\lambda(y, \hat{y}) = - \sum_{j=1}^q y_j \cdot \log \hat{y}_j$

this is called cross-entropy loss

Recall y = Hot one encoded vector

= the 1 triggers the calc like
a switch, the 0s turn off