

A Tiny Lecture #2. Room for Doubt

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February 4, 2025

Agenda

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3 Uncertainty-aware Loss Intuition

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Section 1. On uncertainty in Al



All models are wrong, but models that know when they are wrong, are useful /George Box + some corrections/

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Overconfidence effect (first line) and some uncertainty domains (second line).



Goals

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The goal of this lecture is:

 To teach students how to incorporate uncertainty into account in an ML model



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Section 2. Recap



Binary Cross-Entropy (BCE) Loss Intuition

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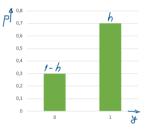


Figure: The Bernoulli distribution Bishop and Nasrabadi (2006); Prince (2023).

Derivation of BCE Loss from MLE

For a pair (x_i, y_i) , the Bernoulli distribution takes the form:

$$p(y_i \mid h_i) = h_i^{y_i} (1 - h_i)^{1 - y_i}.$$

This represents the probability of observing y_i given the predicted probability h_i .

For a dataset of N i.i.d. pairs, the joint probability is:

$$P(y_1, y_2, \dots, y_N \mid h_1, h_2, \dots, h_N) = \prod_{i=1}^N h_i^{y_i} (1 - h_i)^{1 - y_i} o \max.$$

Then we take the negative logarithm of the joint probability:

$$-\log P = -\sum_{i=1}^{N} [y_i \log h_i + (1-y_i) \log (1-h_i)] \to \min.$$



Binary Cross-Entropy (BCE) Loss Intuition

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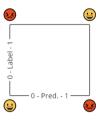


Figure: The BCE loss values intuition concerning the predictions and labels Prince (2023); Goodfellow et al. (2016).

Derivation of BCE Loss from MLE

The Binary Cross-Entropy (BCE) loss can be derived from Maximum Likelihood Estimation (MLE) for binary classification problems. Given a set of predictions \hat{y}_i and true labels y_i , the BCE loss is defined as:

$$\mathcal{L}_{\mathsf{BCE}} = -rac{1}{N}\sum_{i=1}^{N}\left[y_i\log h_i + (1-y_i)\log(1-h_i)
ight],$$

where:

- *N* is the number of samples,
- $y_i \in \{0,1\}$ is the true label,
- h_i ∈ (0, 1) is the predicted probability.



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Section 3. Uncertainty-aware Loss Intuition



Uncertainty-aware Loss Intuition $k_i, y_i = \delta_i = (k_i - y_i)^{-1}$

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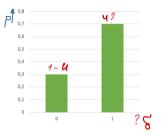


Figure: The Bernoulli distribution Bishop and Nasrabadi (2006): Prince (2023).

Derivation of UA Loss from MLE

For a pair (x_i, y_i) , the Bernoulli distribution takes the form:

$$p(\mid) = \omega^{\varsigma} (1-\omega)^{1-\varsigma}$$

This represents the probability of observing ... given the predicted probability . . .

For a dataset of N i.i.d. pairs, the joint probability P is:

$$P = \prod_{i=1}^{N} \sqrt{\binom{i}{i}} (1-\mathbf{u}_i)^{1-\binom{i}{i}} \rightarrow \max.$$

Then we take the negative logarithm of the joint probability:

$$-\log P = -\sum_{i=1}^{N} \left[\delta_{i} \log \mathbf{q}_{i} + (1 - \mathbf{s}_{i}) \log(1 - \mathbf{q}_{i}) \right] \rightarrow \min.$$



Uncertainty-Aware Loss Intuition

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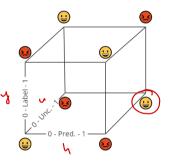


Figure: The UA loss values intuition concerning the predictions, the labels, and the uncertainties

Derivation of UA Loss from MLE

The UA loss can be derived from Maximum Likelihood Estimation (MLE) for binary classification problems. Given a set of predictions \hat{y}_i and true labels y_i , the BCE loss is defined as:

$$\mathcal{L}_{\mathsf{UA}} = -\frac{1}{N} \sum_{i=1}^{N} \underbrace{\left[\delta_{i} \log u_{i} + (1 - \delta_{i}) \log(1 - u_{i}) \right]}_{\mathsf{log}(1 - u_{i})} \rightarrow \mathsf{min},$$
where:

where.

- N is the number of samples.
- $\delta_i = (y_i h_i)^2 \in (0, 1)$ is the pseudo label,
- $y_i \in \{0,1\}$ is the true label,
- $h_i \in (0,1)$ is the prediction.
- $u_i \in (0,1)$ is the uncertainty of the prediction.



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Section 4. Conclusion



Conclusion

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Taking the uncertainty into account makes a model slightly more complicated but also more flexible for real-world data. A more precise test of the research domain helps determine whether the application of uncertainty-aware models is necessary.



Bibliography

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