Lecture 3:
Linear Classifiers

Reminder: Assignment 1

- http://web.eecs.umich.edu/~justincj/teaching/eecs498/assignment1.html
- Due **Sunday September 15, 11:59pm EST**
- We have written a **homework validation script** to check the format of your .zip file before you submit to Canvas:
- https://github.com/deepvision-class/tools#homework-validation
- This script ensures that your .zip and .ipynb files are properly structured; they do not check correctness
- It is **your responsibility** to make sure your submitted .zip file passes the validation script

Last time: Image Classification

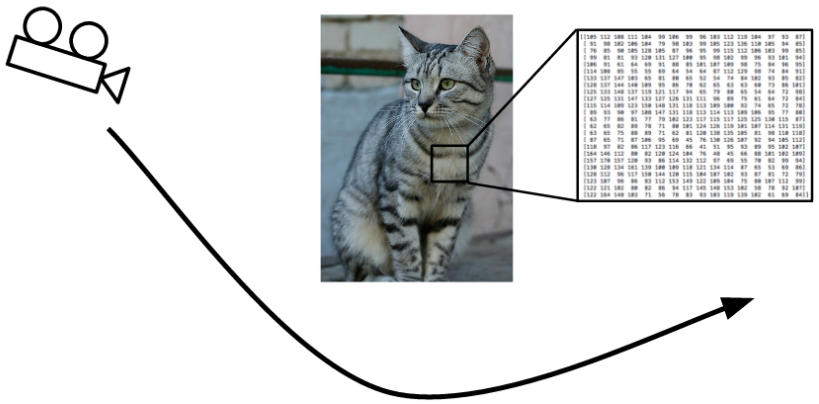
Input: image

Output: Assign image to one of a fixed set of categories

cat
bird
deer
dog
truck

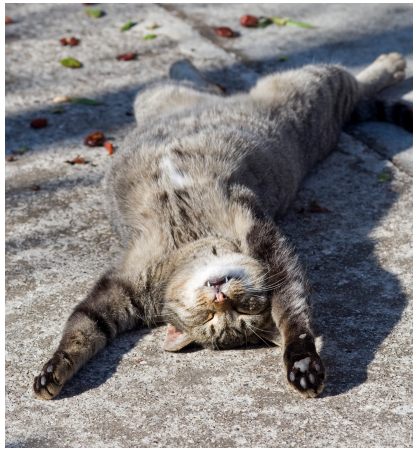
Last Time: Challenges of Recognition

Viewpoint



Illumination

Deformation

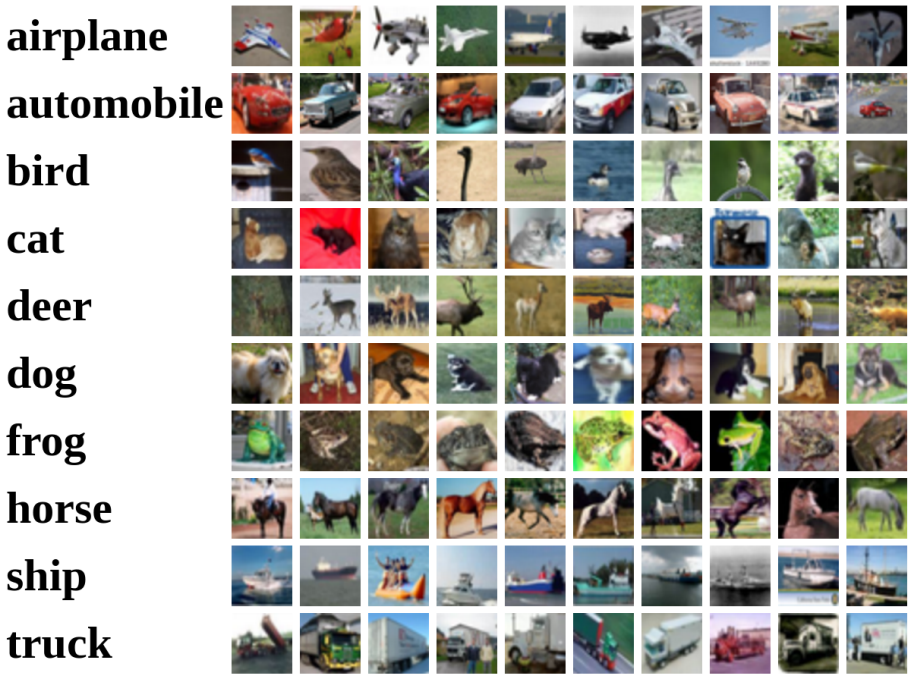


Occlusion

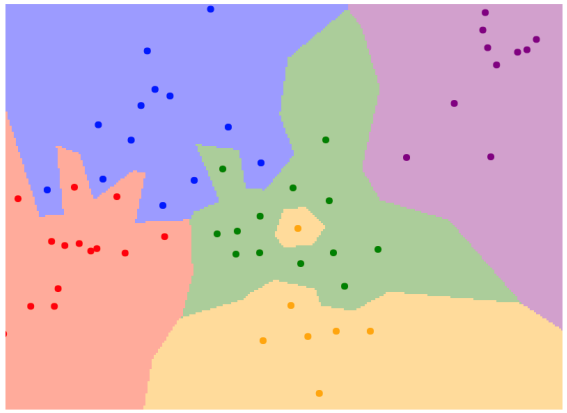
Clutter

Intraclass Variation

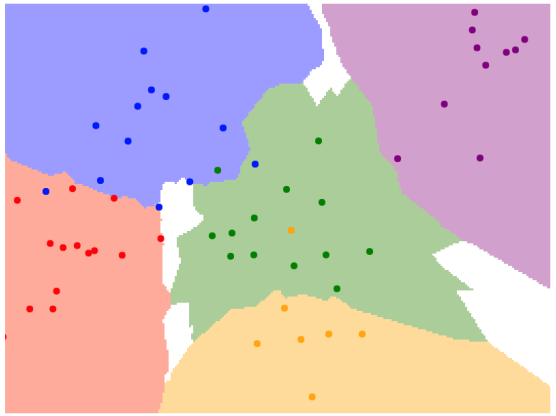
Last time: Data-Drive Approach, kNN

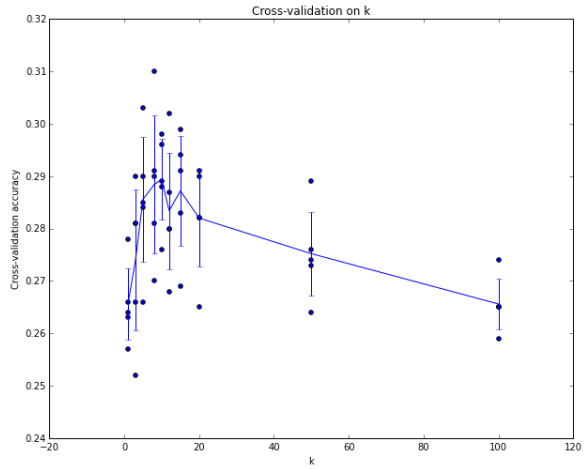


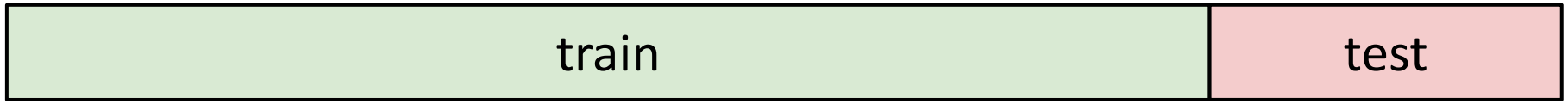
1-NN classifier

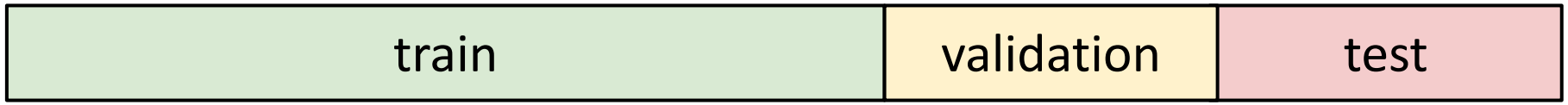


5-NN classifier









Today: Linear Classifiers

Neural Network

Linear classifiers

Recall CIFAR10

50,000 training images
each image is **32x32x3**

10,000 test images.

Parametric Approach

Image

Array of **32x32x3** numbers
(3072 numbers total)

f(**x**,**W**)

10 numbers giving class scores

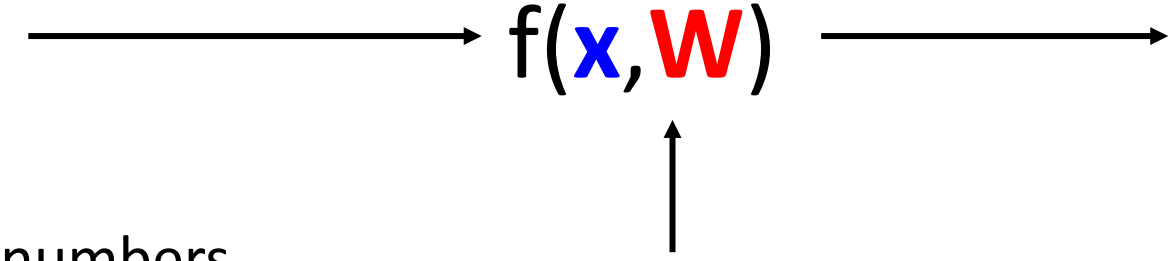
W
parameters or weights

Parametric Approach: Linear Classifier

$$f(x,W) = Wx$$

Image

Array of **32x32x3** numbers
(3072 numbers total)



10 numbers giving class scores

W
parameters or weights

Parametric Approach: Linear Classifier

(3072,)

$f(x,W) = Wx$

(10,) (10, 3072)

Image

Array of **32x32x3** numbers
(3072 numbers total)

$f(\mathbf{x}, \mathbf{W})$

10 numbers giving class scores

W

parameters or weights

Parametric Approach: Linear Classifier

$$f(x,W) = Wx + b$$

(3072,)

(10,)

(10, 3072)

(10,)

Image

Array of **32x32x3** numbers
(3072 numbers total)

f(**x**, **W**)

10 numbers giving class scores

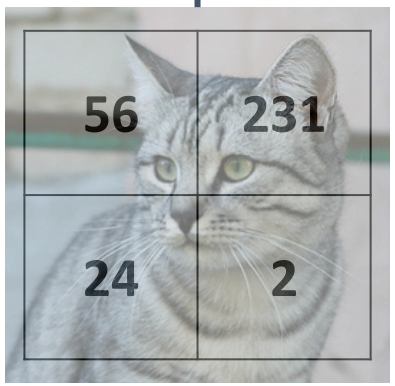
W

parameters or weights

Example for 2x2 image, 3 classes (cat/dog/ship)

Stretch pixels into column

$f(x,W) = Wx + b$



Input image
(2, 2)

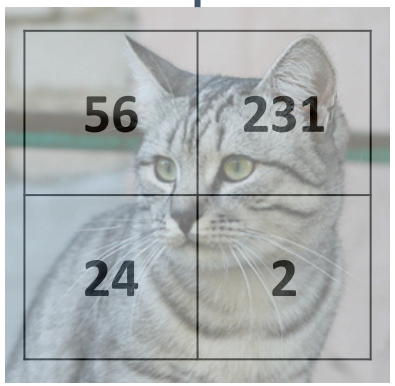
56
231
24
2

(4,)

Example for 2x2 image, 3 classes (cat/dog/ship)

Stretch pixels into column

$f(x,W) = Wx + b$



Input image
(2, 2)

0.2	-0.5	0.1	2.0
1.5	1.3	2.1	0.0
0	0.25	0.2	-0.3

W (3, 4)

56
231
24
2

(4,)

+

1.1
3.2
-1.2

b
(3,)

=

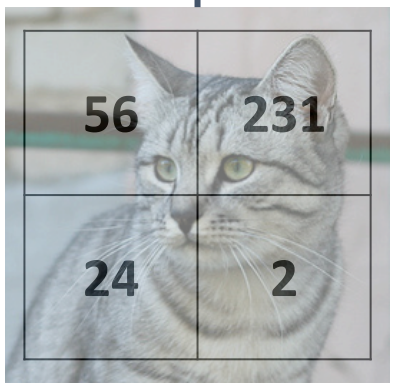
-96.8
437.9
61.95

(3,)

Linear Classifier: Algebraic Viewpoint

Stretch pixels into column

$f(x,W) = Wx + b$



Input image
(2, 2)

0.2	-0.5	0.1	2.0
1.5	1.3	2.1	0.0
0	0.25	0.2	-0.3

W (3, 4)

56
231
24
2

(4,)

+

1.1
3.2
-1.2

b
(3,)

=

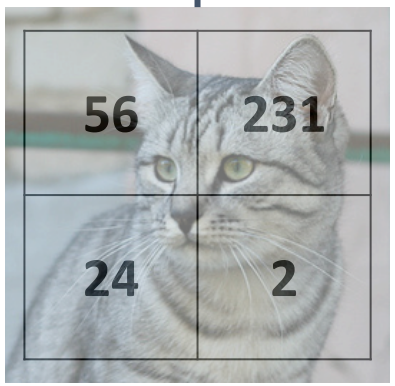
-96.8
437.9
61.95

(3,)

Linear Classifier: Bias Trick

Add extra one to data vector; bias is absorbed into last column of weight matrix

Stretch pixels into column



Input image
(2, 2)

0.2	-0.5	0.1	2.0	1.1
1.5	1.3	2.1	0.0	3.2
0	0.25	0.2	-0.3	-1.2

W (3, 5)

56
231
24
2
1

(5,)

=

-96.8
437.9
61.95

(3,)

Linear Classifier: Predictions are Linear!

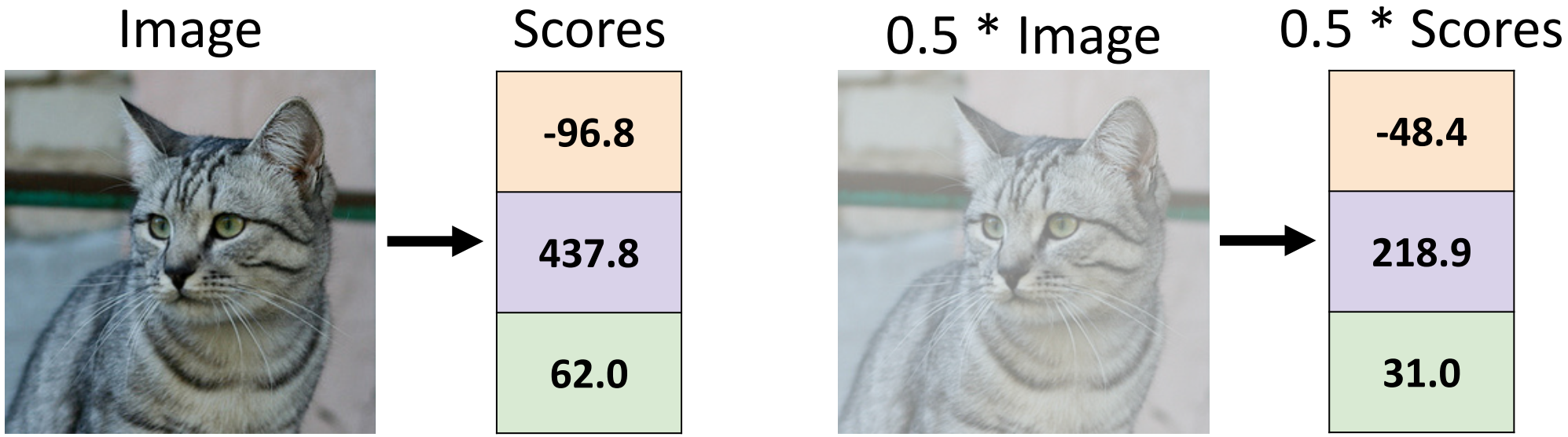
$$f(x, W) = Wx \quad \text{(ignore bias)}$$

$$f(cx, W) = W(cx) = c * f(x, W)$$

Linear Classifier: Predictions are Linear!

$$f(x, W) = Wx \quad \text{(ignore bias)}$$

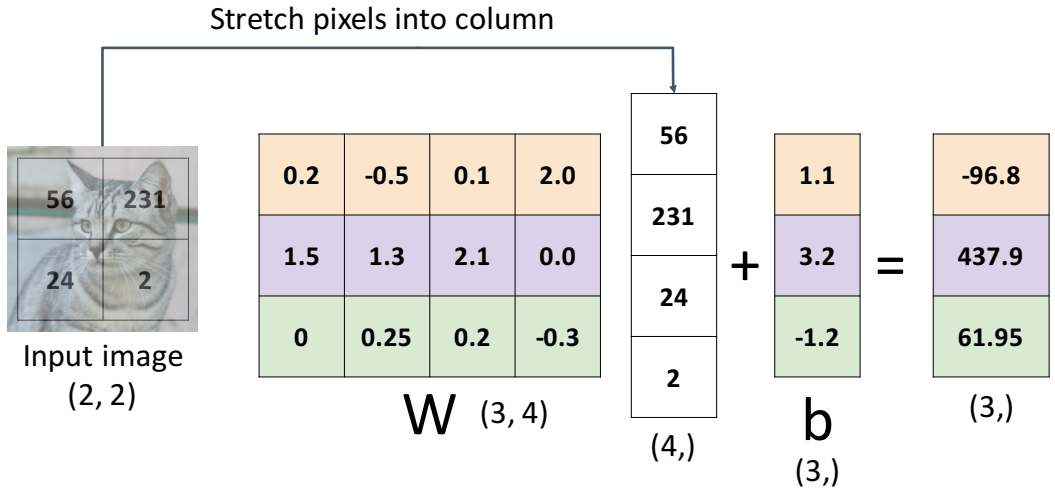
$$f(cx, W) = W(cx) = c * f(x, W)$$



Interpreting a Linear Classifier

Algebraic Viewpoint

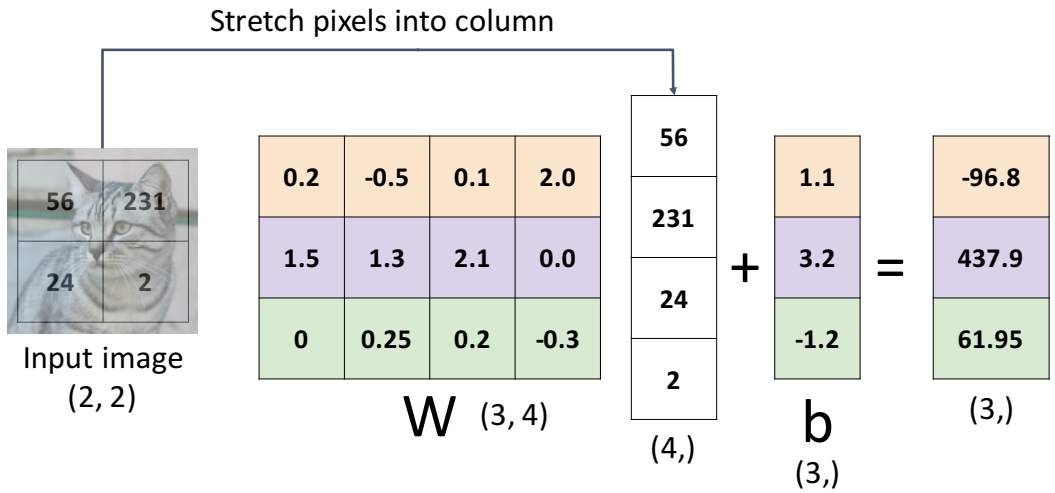
$$f(x,W) = Wx + b$$

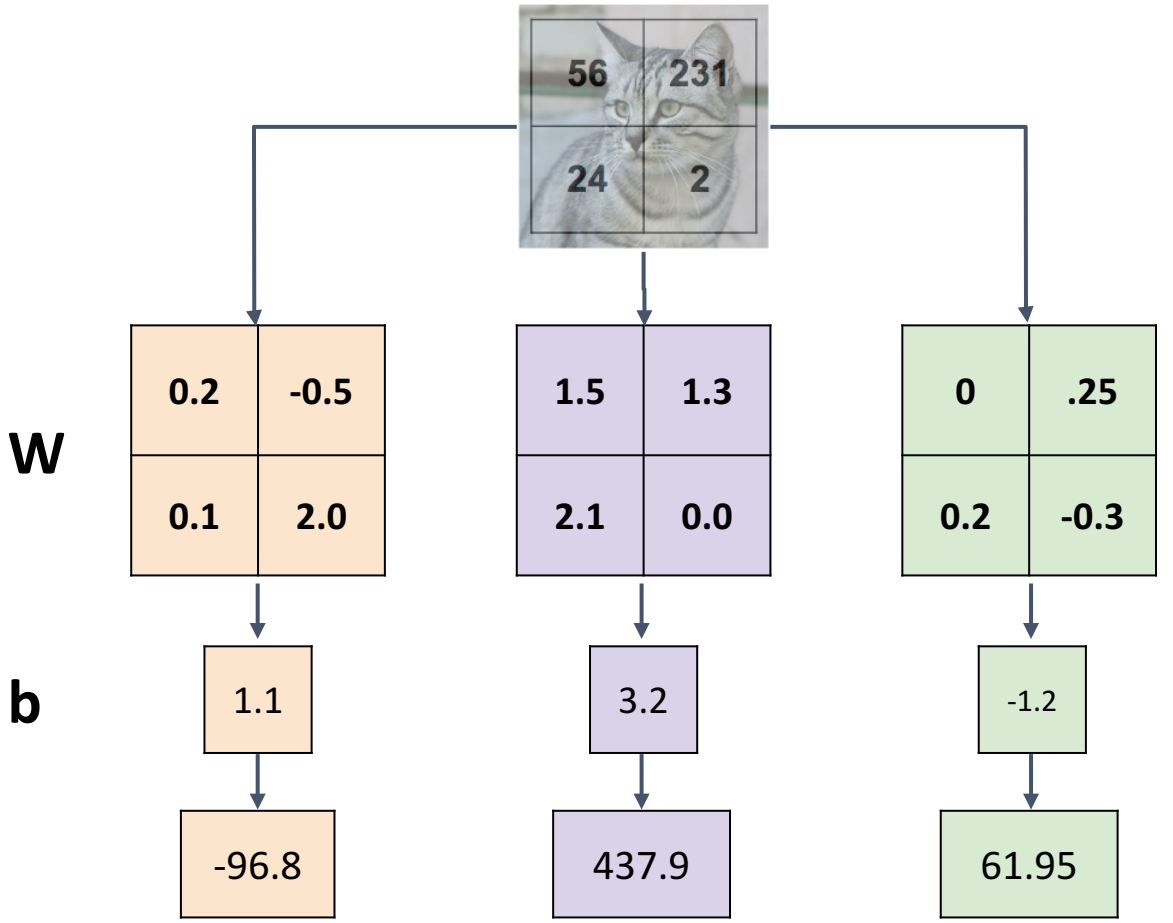


Interpreting a Linear Classifier

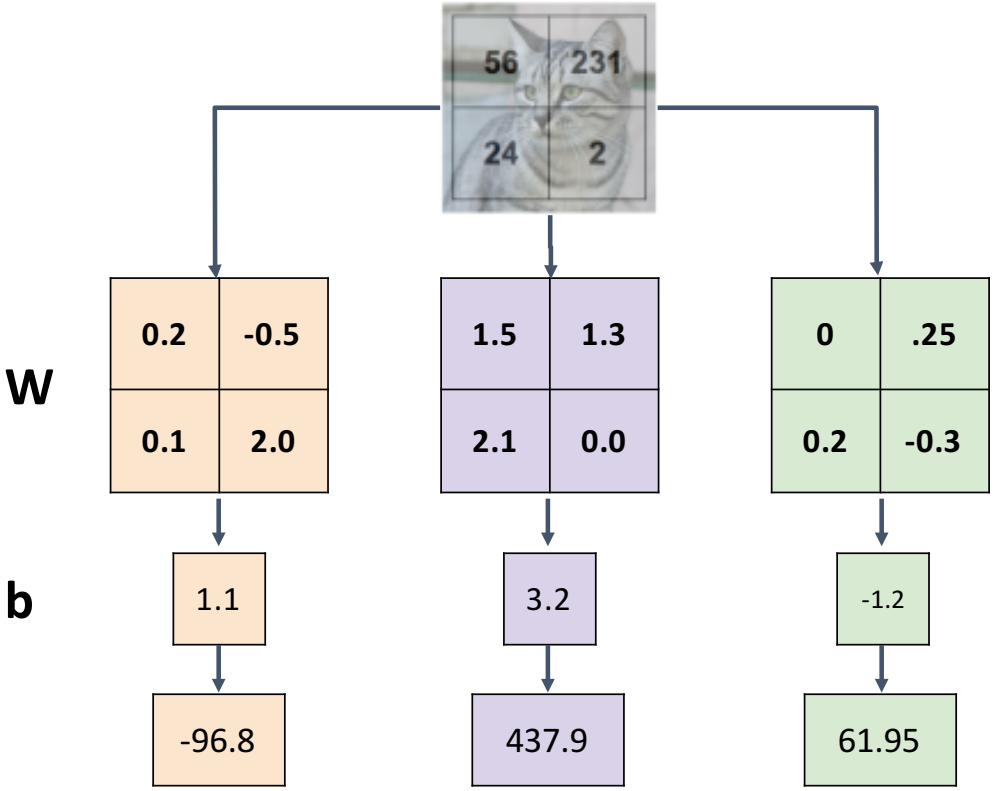
Algebraic Viewpoint

$$f(x,W) = Wx + b$$

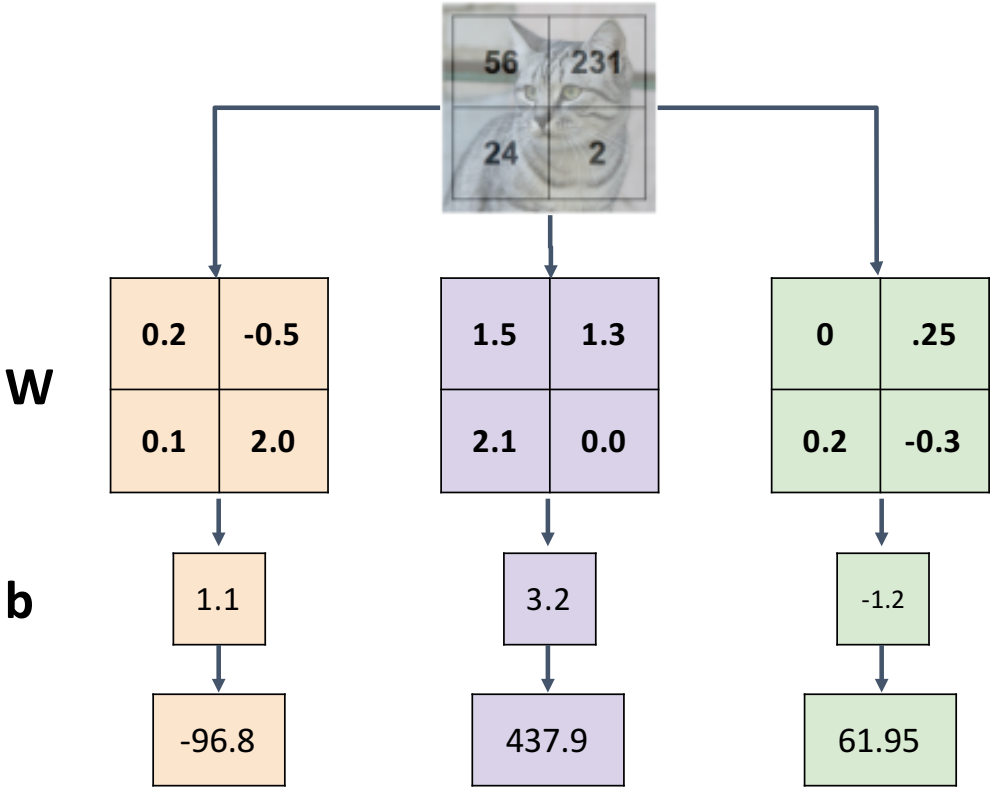


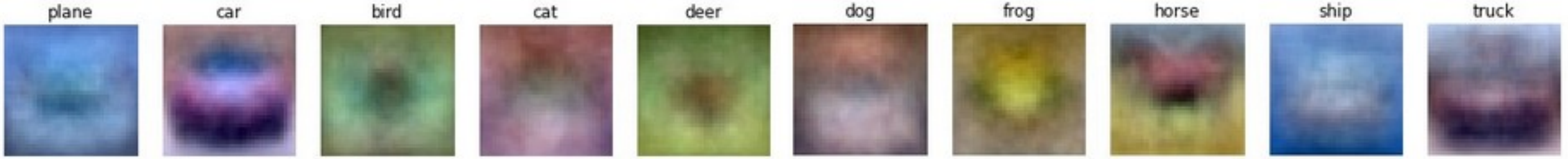


Interpreting an Linear Classifier



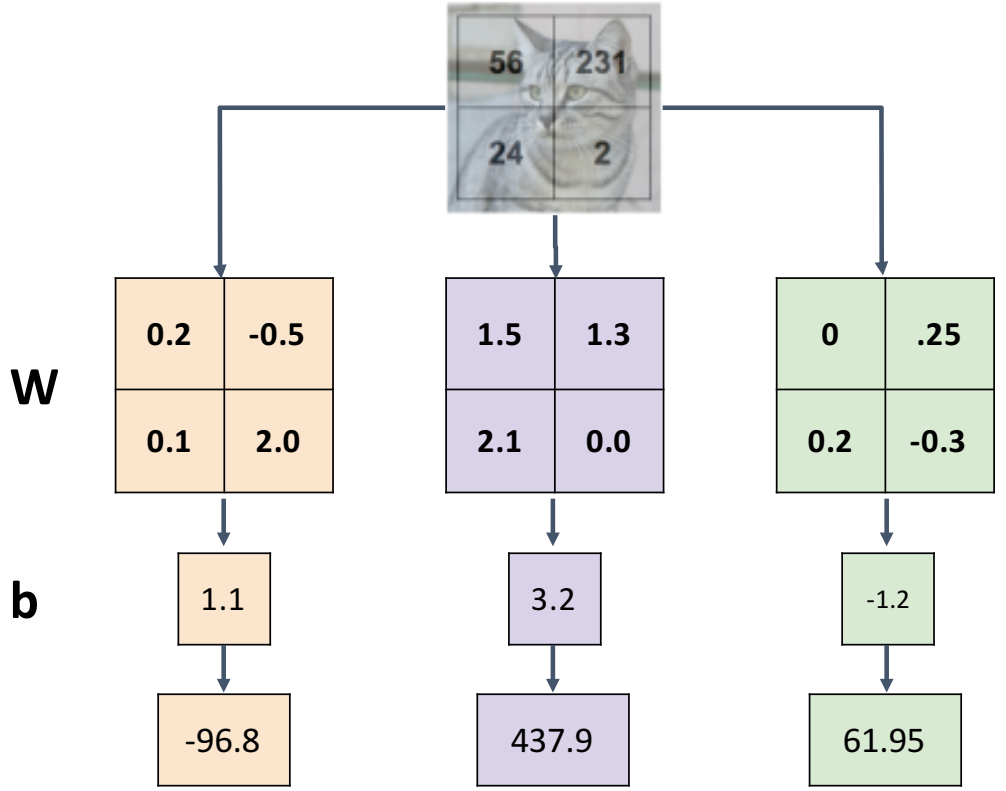
Interpreting an Linear Classifier: Visual Viewpoint





Interpreting an Linear Classifier: Visual Viewpoint

Linear classifier has one "template" per category

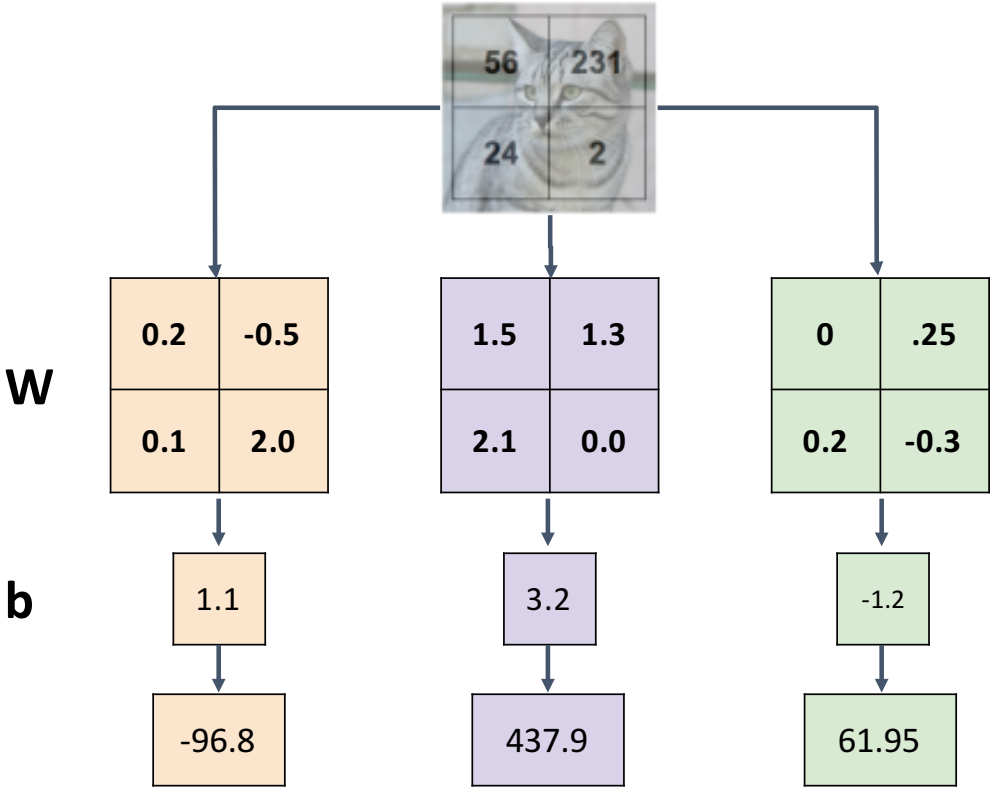


Interpreting an Linear Classifier: Visual Viewpoint

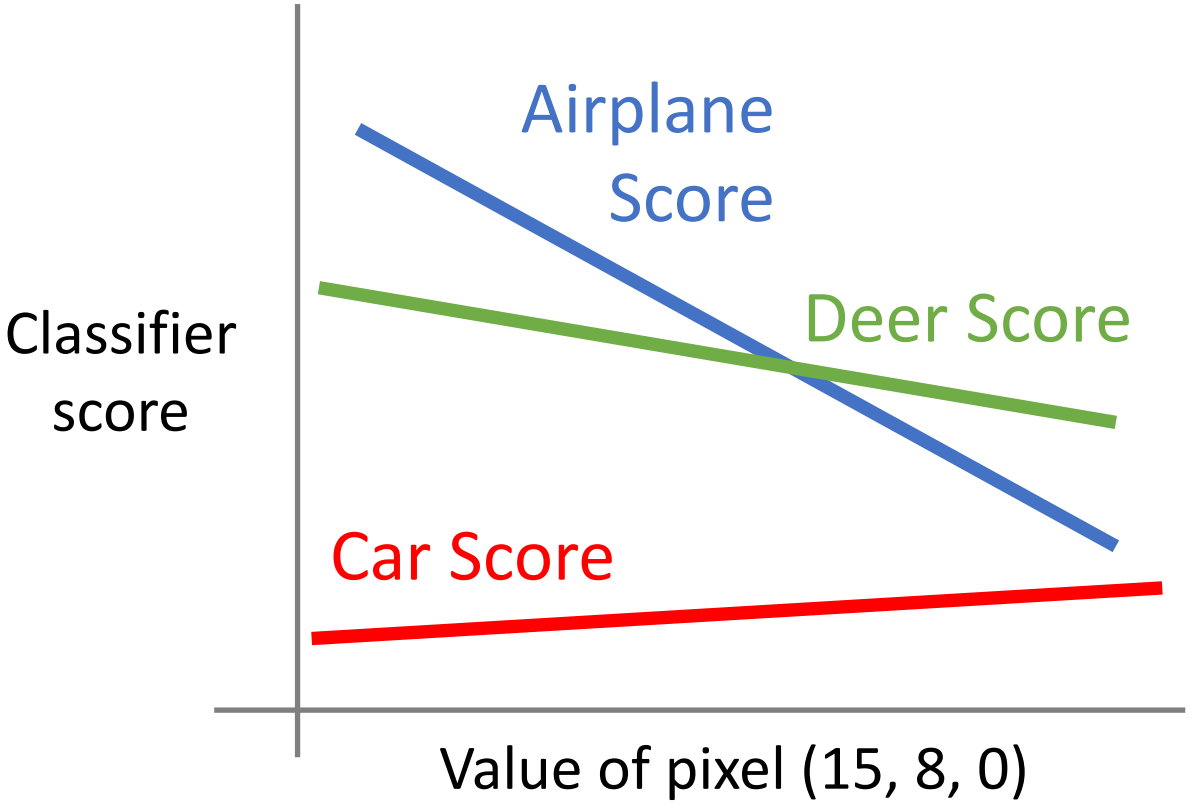
Linear classifier has one "template" per category

A single template cannot capture multiple modes of the data

e.g. horse template has 2 heads!



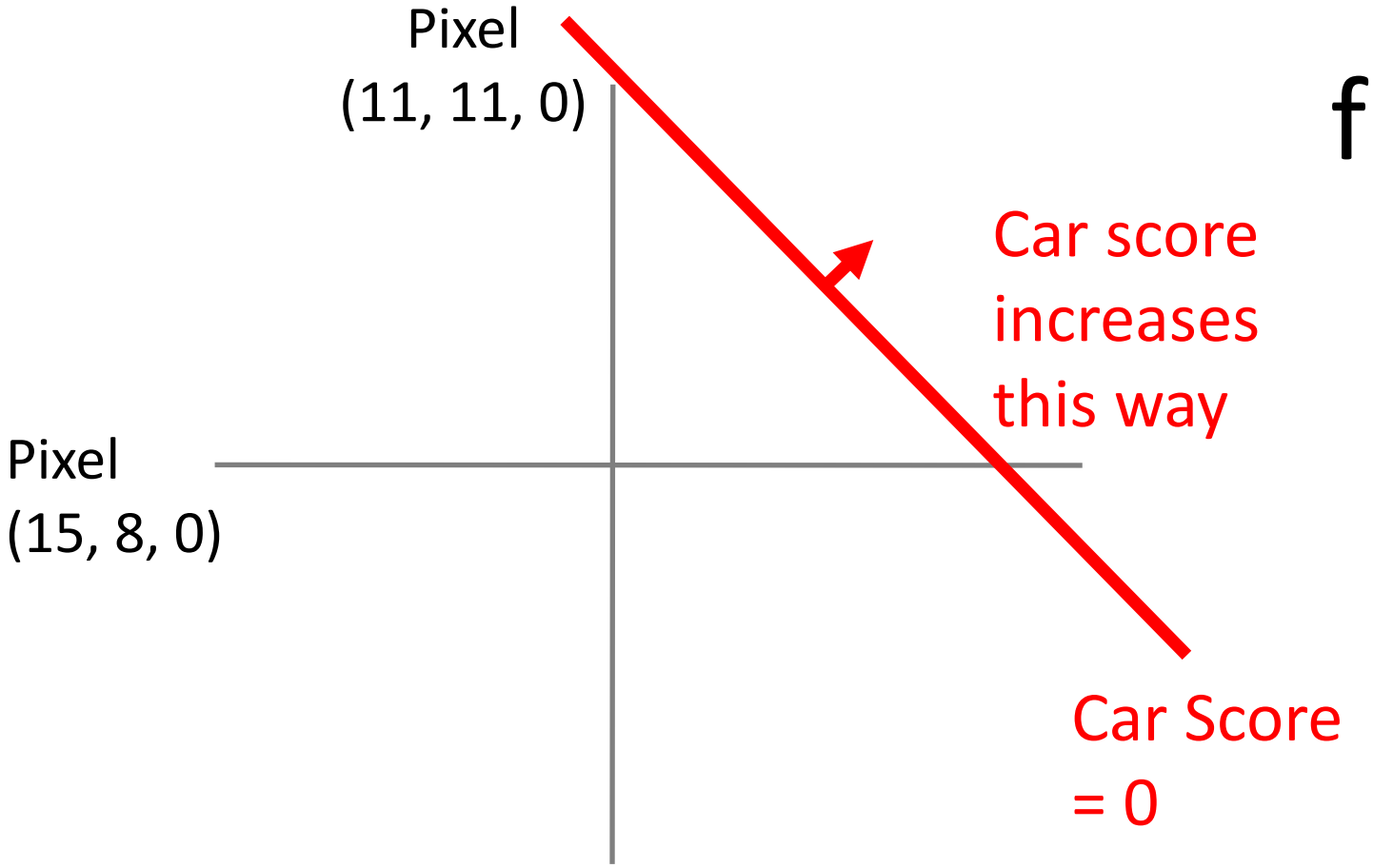
Interpreting a Linear Classifier: Geometric Viewpoint



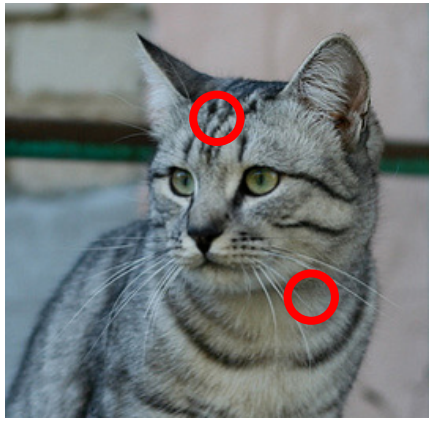
$$f(x,W) = Wx + b$$

Array of **32x32x3** numbers
(3072 numbers total)

Interpreting a Linear Classifier: Geometric Viewpoint

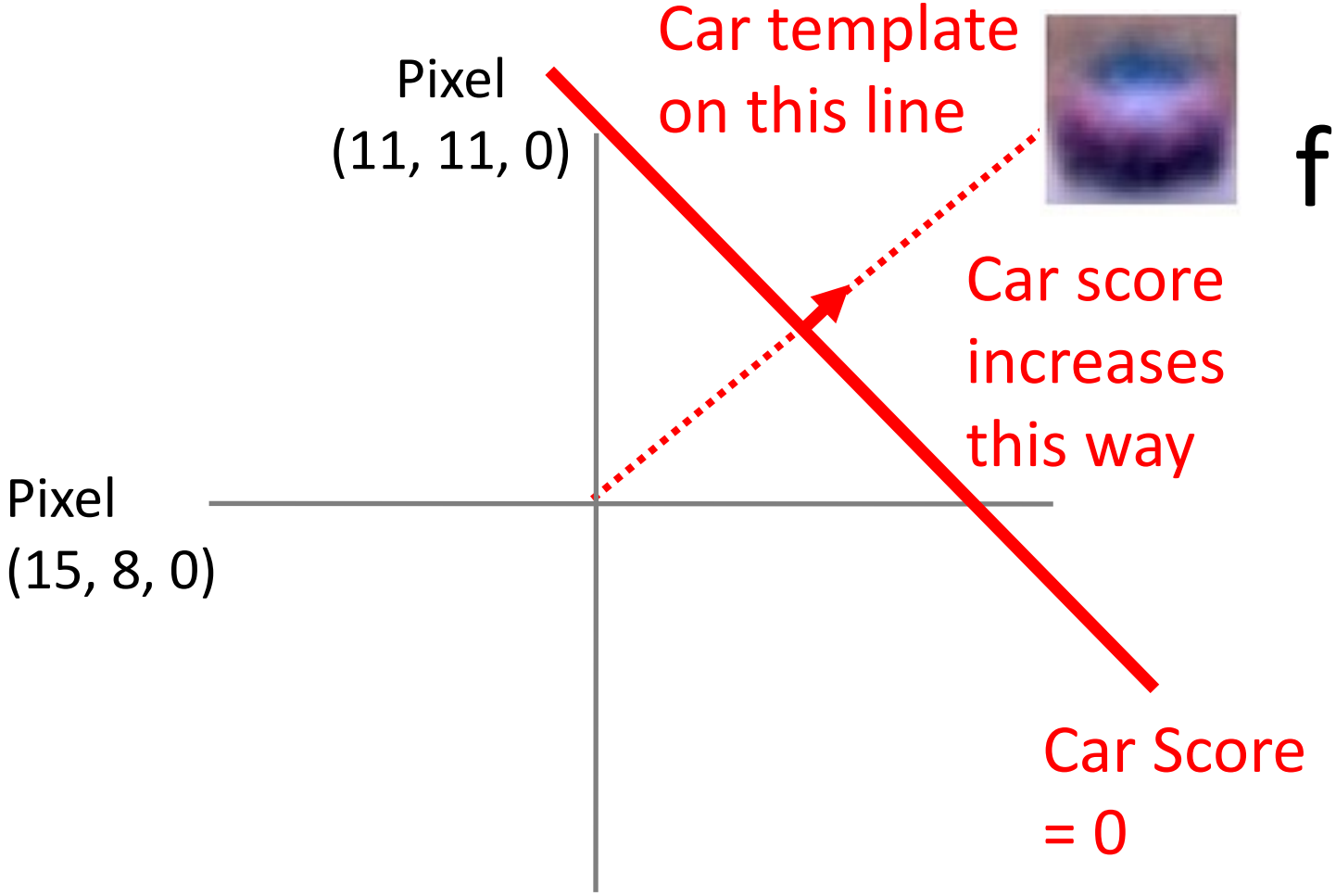


$$f(x,W) = Wx + b$$

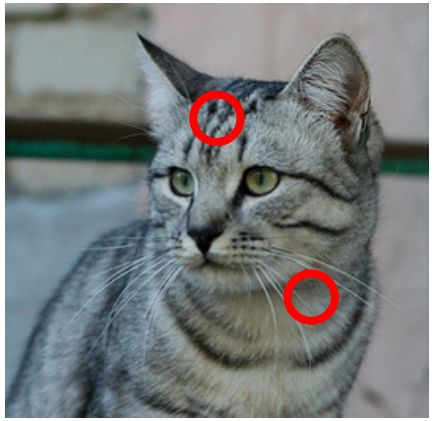


Array of **32x32x3** numbers
(3072 numbers total)

Interpreting a Linear Classifier: Geometric Viewpoint

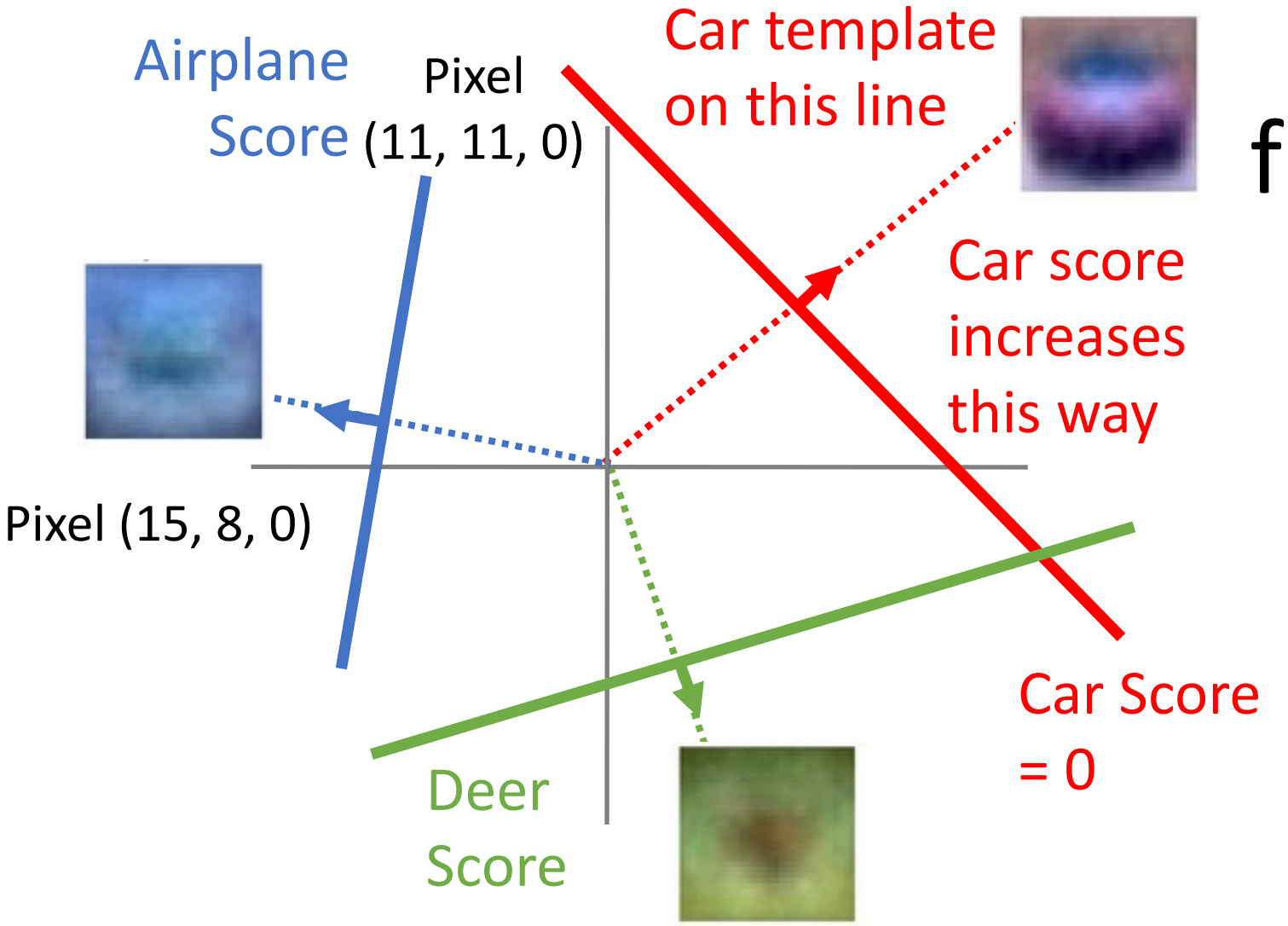


$$f(x,W) = Wx + b$$

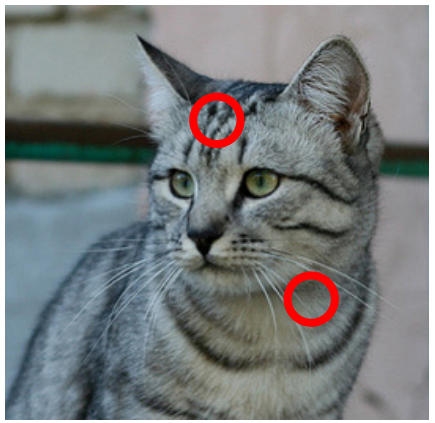


Array of **32x32x3** numbers
(3072 numbers total)

Interpreting a Linear Classifier: Geometric Viewpoint

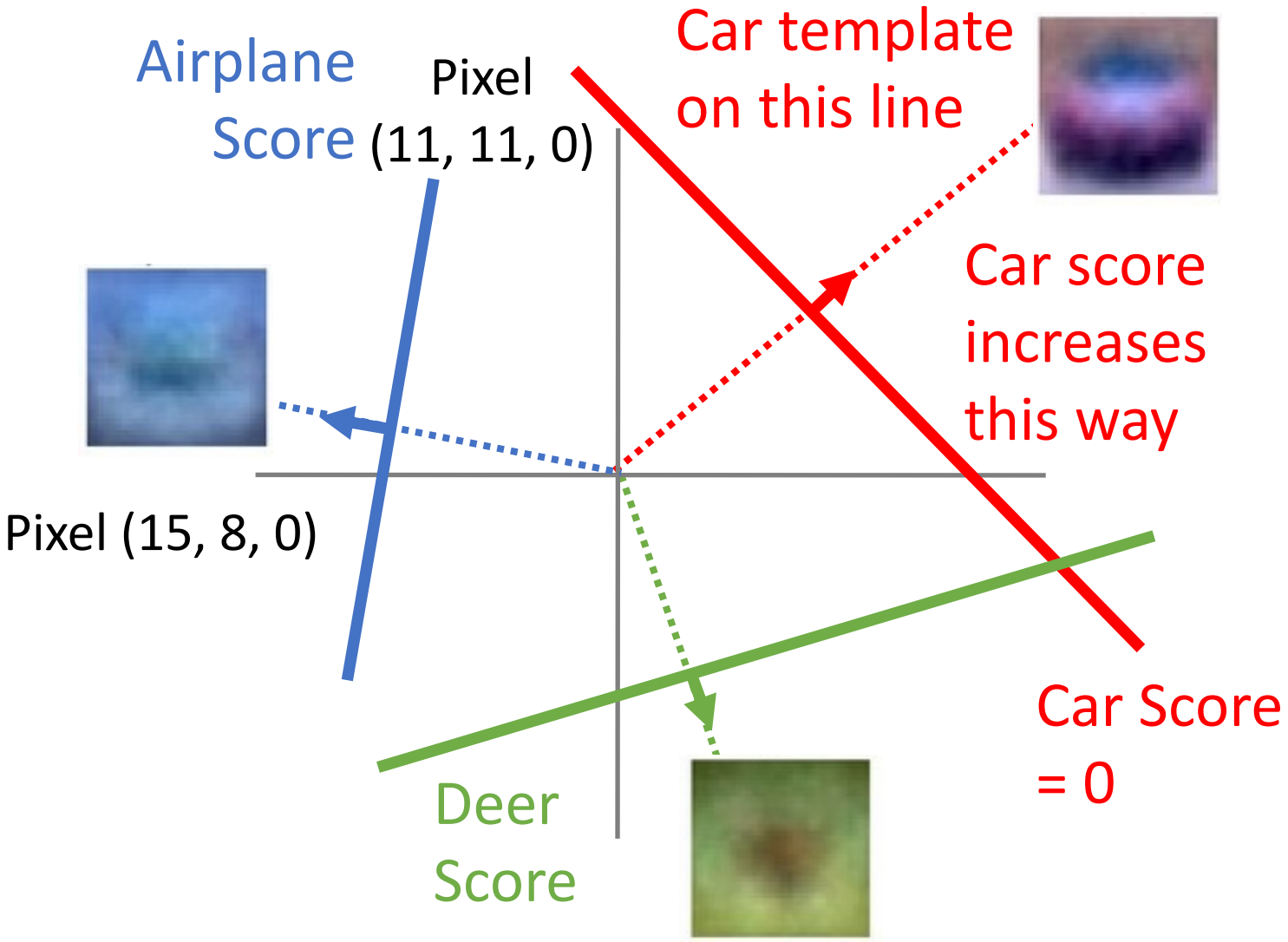


$$f(x,W) = Wx + b$$

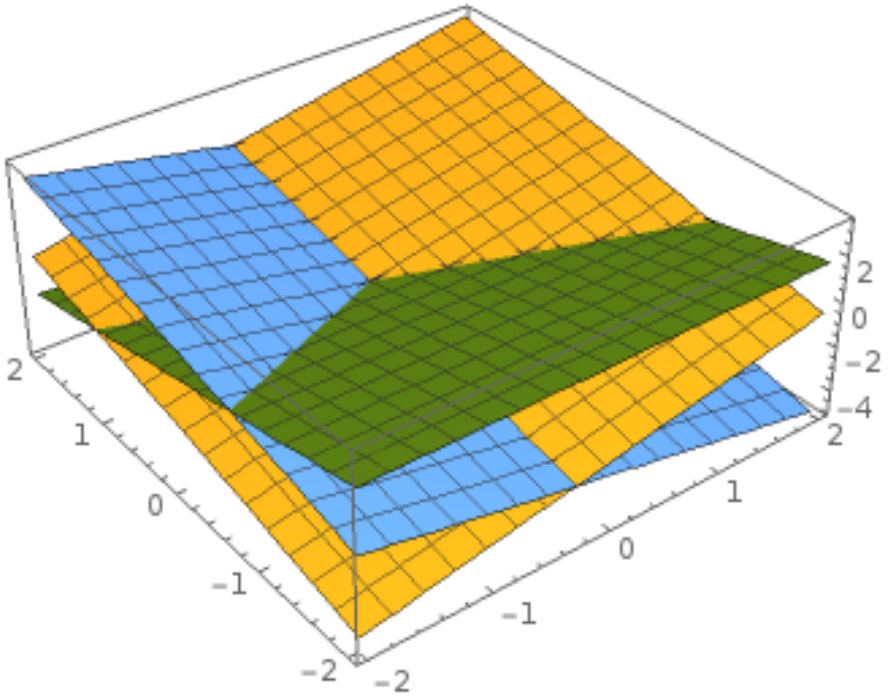


Array of **32x32x3** numbers
(3072 numbers total)

Interpreting a Linear Classifier: Geometric Viewpoint



Hyperplanes carving up a high-dimensional space

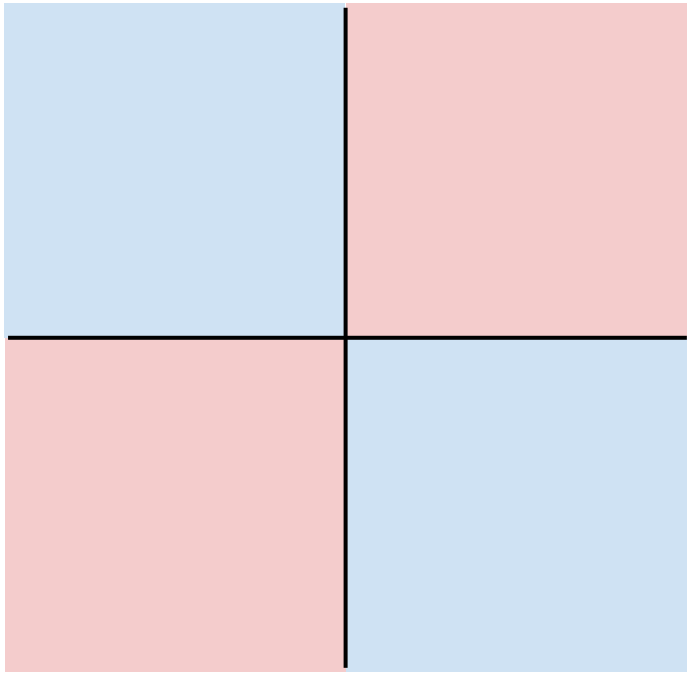


Plot created using Wolfram Cloud

Hard Cases for a Linear Classifier

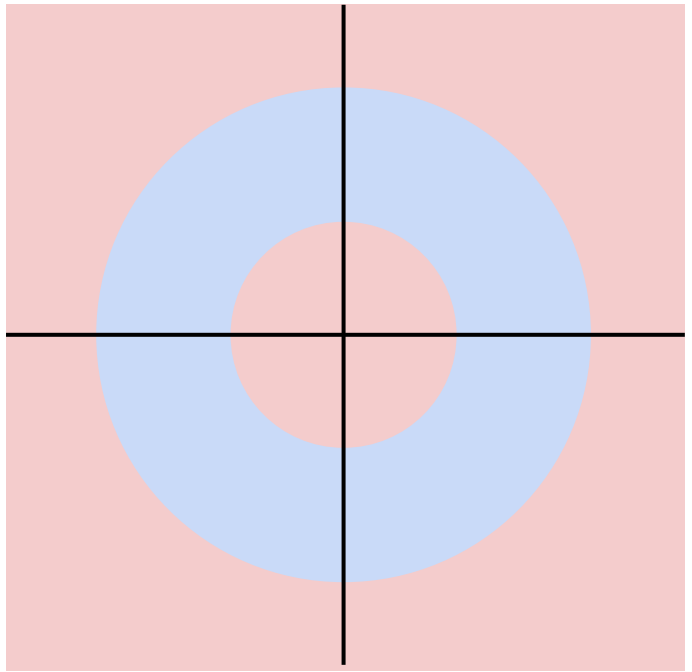
Class 1:
First and third quadrants

Class 2:
Second and fourth quadrants



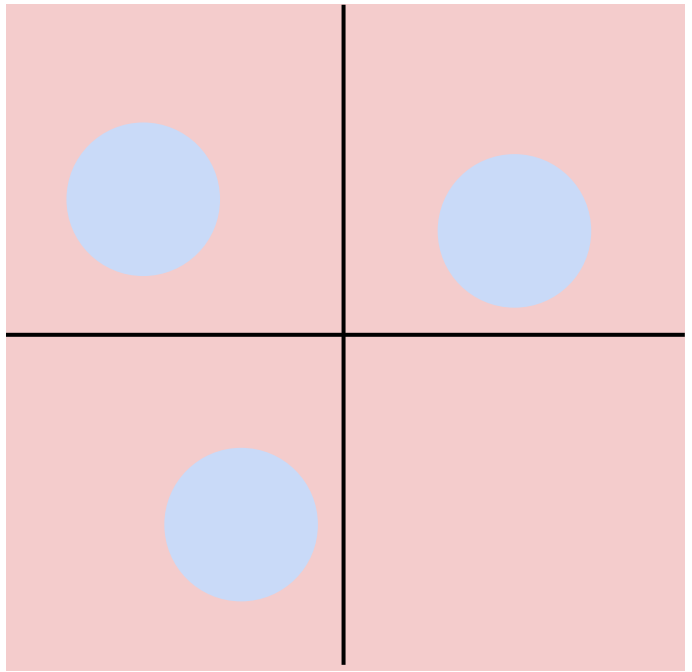
Class 1:
1 <= L2 norm <= 2

Class 2:
Everything else



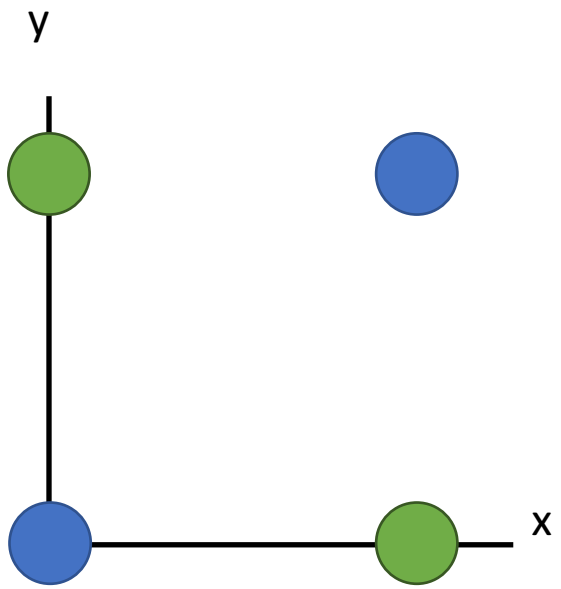
Class 1:
Three modes

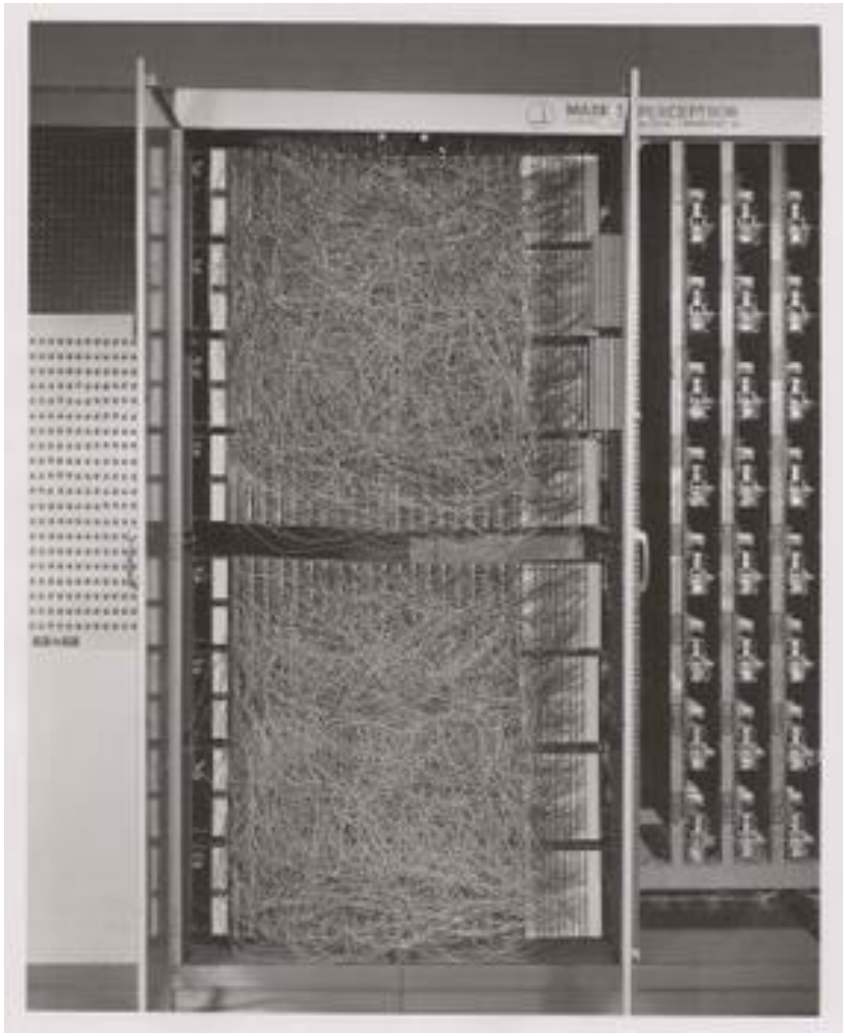
Class 2:
Everything else



Recall: Perceptron couldn't learn XOR

X	Y	F(x,y)
0	0	0
0	1	1
1	0	1
1	1	0

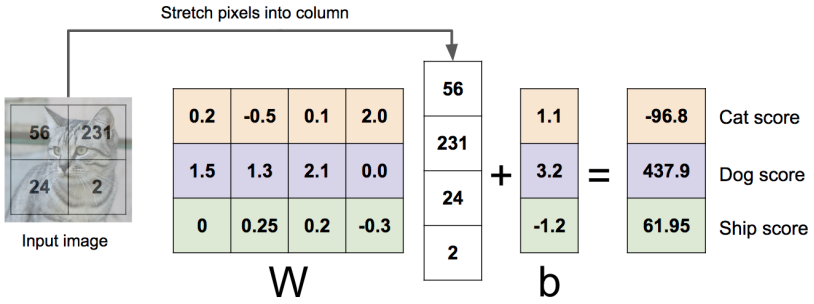




Linear Classifier: Three Viewpoints

Algebraic Viewpoint

$$f(x,W) = Wx$$

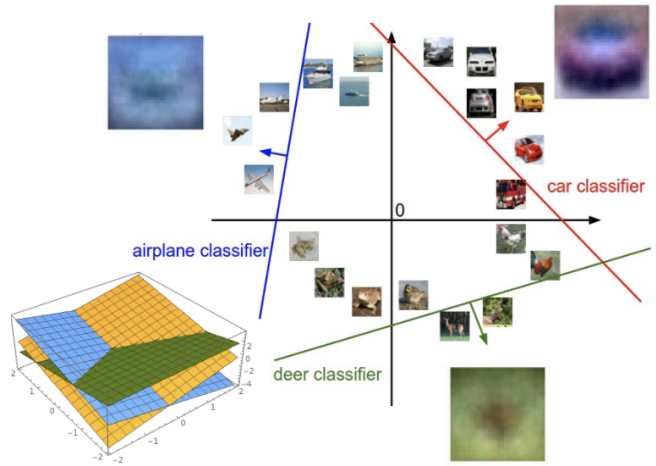


Visual Viewpoint

One template per class

Geometric Viewpoint

Hyperplanes cutting up space



So Far: Defined a linear **score function**

$$f(x,W) = Wx + b$$

airplane	-3.45	-0.51	3.42
automobile	-8.87	**6.04**	4.64
bird	0.09	5.31	2.65
cat	**2.9**	-4.22	5.1
deer	4.48	-4.19	2.64
dog	8.02	3.58	5.55
frog	3.78	4.49	**-4.34**
horse	1.06	-4.37	-1.5
ship	-0.36	-2.09	-4.79
truck	-0.72	-2.93	6.14

Given a W, we can compute class scores for an image x.

But how can we actually choose a good W?

Choosing a good W

$$f(x,W) = Wx + b$$



airplane	-3.45	-0.51	3.42
automobile	-8.87	**6.04**	4.64
bird	0.09	5.31	2.65
cat	**2.9**	-4.22	5.1
deer	4.48	-4.19	2.64
dog	8.02	3.58	5.55
frog	3.78	4.49	**-4.34**
horse	1.06	-4.37	-1.5
ship	-0.36	-2.09	-4.79
truck	-0.72	-2.93	6.14

TODO:

1. Use a **loss function** to quantify how good a value of W is

2. Find a W that minimizes the loss function (**optimization**)

Loss Function

A **loss function** tells how good our current classifier is

Low loss = good classifier
High loss = bad classifier

(Also called: **objective function**; **cost function**)

Loss Function

A **loss function** tells how good our current classifier is

Low loss = good classifier
High loss = bad classifier

(Also called: **objective function**; **cost function**)

Negative loss function sometimes called **reward function**, **profit function**, **utility function**, **fitness function**, etc

Loss Function

A **loss function** tells how good our current classifier is

Low loss = good classifier
High loss = bad classifier

(Also called: **objective function**; **cost function**)

Negative loss function sometimes called **reward function**, **profit function**, **utility function**, **fitness function**, etc

Given a dataset of examples

$$\{(x_i, y_i)\}_{i=1}^{N}$$

Where x_i is image and
y_i is (integer) label

Loss Function

A **loss function** tells how good our current classifier is

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Loss for a single example is

$$L_i(f(x_i, W), y_i)$$

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Where x_i is image and
y_i is (integer) label

Loss for a single example is

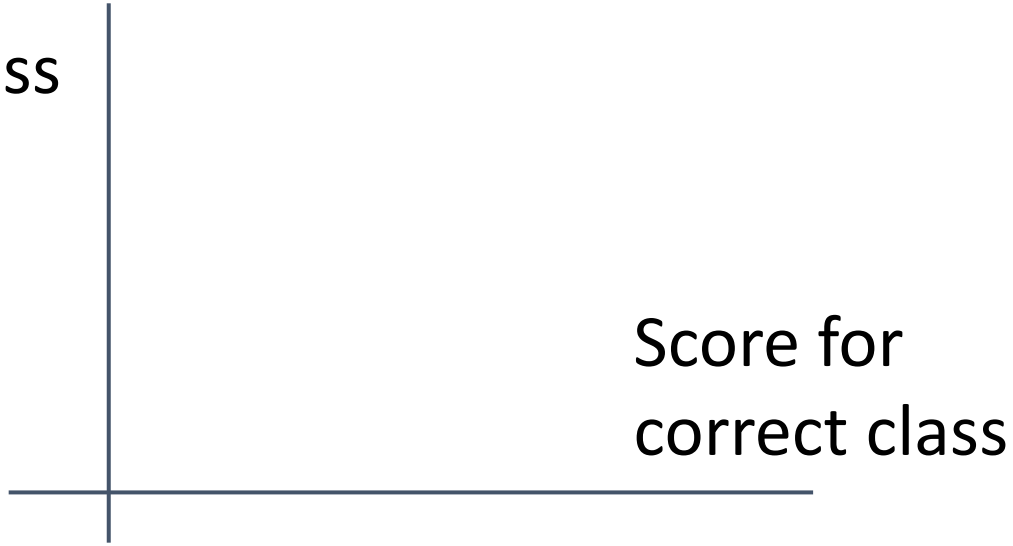
$$L_i(f(x_i, W), y_i)$$

Loss for the dataset is average of per-example losses:

$$L = \frac{1}{N} \sum_i L_i(f(x_i, W), y_i)$$

Multiclass SVM Loss

”The score of the correct class should be higher than all the other scores”



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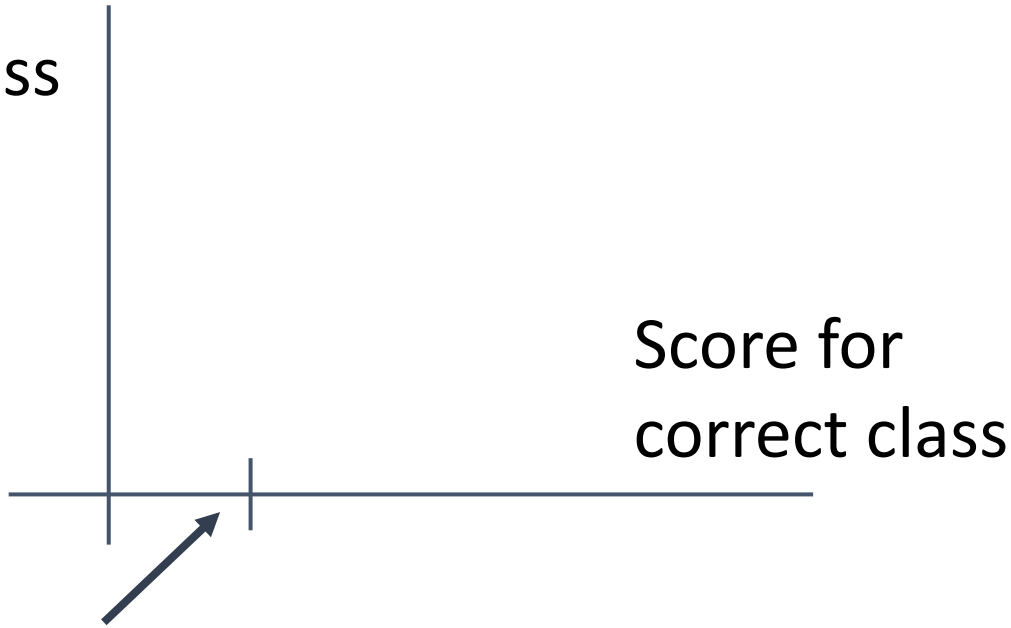

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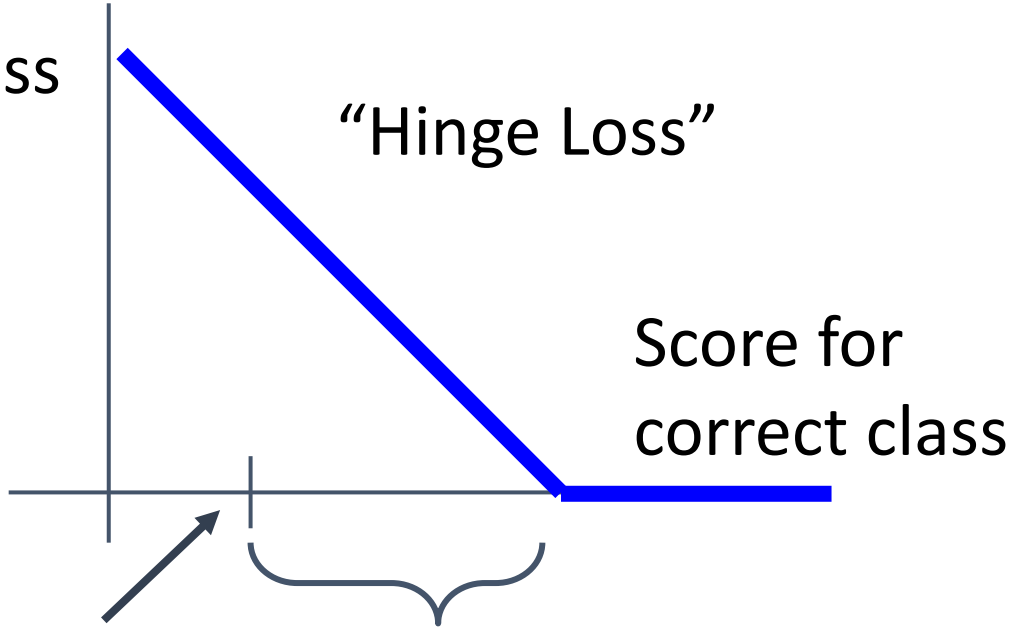

Multiclass SVM Loss

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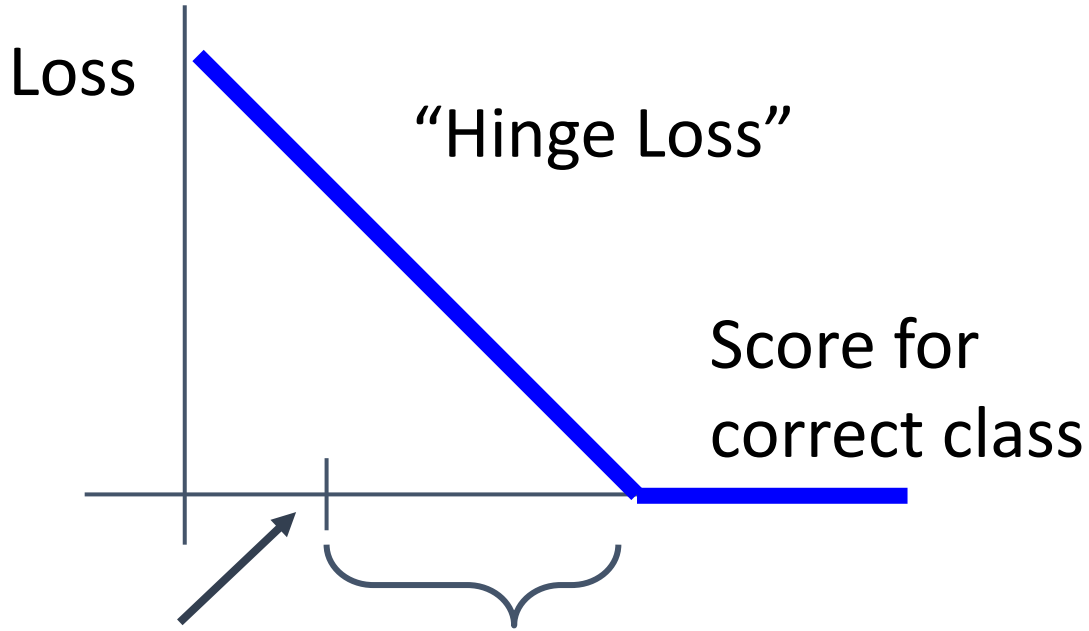

Given an example (x_i, y_i)
(x_i is image, y_i is label)

Let $s = f(x_i, W)$ be scores

Then the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

将所有的预测与正确的类别做差，同时保证是正数

Multiclass SVM Loss



cat	**3.2**	1.3	2.2
car	5.1	**4.9**	2.5
frog	-1.7	2.0	**-3.1**

Given an example (x_i, y_i)
(x_i is image, y_i is label)

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Multiclass SVM Loss



cat	**3.2**	1.3	2.2
car	5.1	**4.9**	2.5
frog	-1.7	2.0	**-3.1**
Loss	2.9		

Given an example (x_i, y_i)
(x_i is image, y_i is label)

Let $s = f(x_i, W)$ be scores

Then the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

= max(0, 5.1 - 3.2 + 1)
+ max(0, -1.7 - 3.2 + 1)
= max(0, 2.9) + max(0, -3.9)
= 2.9 + 0
= 2.9

Multiclass SVM Loss



cat	**3.2**	1.3	2.2
car	5.1	**4.9**	2.5
frog	-1.7	2.0	**-3.1**
Loss	2.9	0	

Given an example (x_i, y_i)
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Let $s = f(x_i, W)$ be scores

Then the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

= max(0, 1.3 - 4.9 + 1)
+max(0, 2.0 - 4.9 + 1)
= max(0, -2.6) + max(0, -1.9)
= 0 + 0
= 0

如果正确的classes分数最高，则损失为0

Multiclass SVM Loss



cat	**3.2**	1.3	2.2
car	5.1	**4.9**	2.5
frog	-1.7	2.0	**-3.1**
Loss	2.9	0	12.9

Given an example (x_i, y_i)
(x_i is image, y_i is label)

Let $s = f(x_i, W)$ be scores

Then the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

= max(0, 2.2 - (-3.1) + 1)
+max(0, 2.5 - (-3.1) + 1)
= max(0, 6.3) + max(0, 6.6)
= 6.3 + 6.6
= 12.9

正确的类别，分数越低则损失越大

Multiclass SVM Loss



cat	**3.2**	1.3	2.2
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frog	-1.7	2.0	**-3.1**
Loss	2.9	0	12.9

Given an example (x_i, y_i)
(x_i is image, y_i is label)

Let $s = f(x_i, W)$ be scores

Then the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

Loss over the dataset is:

L = (2.9 + 0.0 + 12.9) / 3
= 5.27

Multiclass SVM Loss



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Loss	2.9	0	12.9

Given an example (x_i, y_i)
(x_i is image, y_i is label)

Let $s = f(x_i, W)$ be scores

Then the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

Q: What happens to the loss if the scores for the car image change a bit?

只要正确的类别分数比其他分数都高，损失值就不会改变

Multiclass SVM Loss



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Given an example (x_i, y_i)
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Let $s = f(x_i, W)$ be scores

Then the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

Q2: What are the min and max possible loss?

最小损失为 0。最大损失为无穷大 -（如果您回想一下铰链损失图，您会发现，如果正确分数变为无限负值，**您可**能会产生潜在的无限损失。

Multiclass SVM Loss



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Given an example (x_i, y_i)
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Let $s = f(x_i, W)$ be scores

Then the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

Q3: If all the scores were random, what loss would we expect?

If all of your scores are so small that they are approximately 0, what kind of loss would you expect?
问：**如果你所有的分数都很小，**大约为 0，你会期望什么样的损失？

A: You would expect a loss of approximately (C-1) where C is the number of classes. This is because if you look at the equation for Multiclass SVM Loss, you will see that max(0, 0-0 + 1) evaluates to a loss of 1 for each class. If you sum this loss across all incorrect values (C-1 values) you will have a loss of approximately 1(C-1).This is actually useful during debugging, because during the first iteration of training, a weight matrix is initialized with small random values, resulting in a score vector with small uniform random values. Thus, if the value of your loss during the first iteration of training is not close to (C-1), it could be an indicator of a bug in your code.*

Multiclass SVM Loss



cat	**3.2**	1.3	2.2
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Given an example (x_i, y_i)

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Let $s = f(x_i, W)$ be scores

Then the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

Q4: What would happen if the sum were over all classes? (including $i = y_i$)

表明训练可能刚刚开始

Multiclass SVM Loss



cat	**3.2**	1.3	2.2
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frog	-1.7	2.0	**-3.1**
Loss	2.9	0	12.9

Given an example (x_i, y_i)
(x_i is image, y_i is label)

Let $s = f(x_i, W)$ be scores

Then the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

Q5: What if the loss used a mean instead of a sum?

总体而言不会发生任何变化，因为通过平均值，您只需按常数重新调整整个损失函数

Multiclass SVM Loss



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Given an example (x_i, y_i)
(x_i is image, y_i is label)

Let $s = f(x_i, W)$ be scores

Then the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

Q6: What if we used this loss instead?

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)^2$$

Multiclass SVM Loss

$$f(x, W) = Wx$$

$$L = \frac{1}{N} \sum_{i=1}^{N} \sum_{j \neq y_i} \max(0, f(x_i; W)_j - f(x_i; W)_{y_i} + 1)$$

Q: Suppose we found some W with L = 0. Is it unique?

Multiclass SVM Loss

$$f(x, W) = Wx$$

$$L = \frac{1}{N} \sum_{i=1}^{N} \sum_{j \neq y_i} \max(0, f(x_i; W)_j - f(x_i; W)_{y_i} + 1)$$

Q: Suppose we found some W with L = 0. Is it unique?

No! 2W is also has L = 0!

Multiclass SVM Loss

$$f(x, W) = Wx$$

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)^2$$



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frog	-1.7	2.0	**-3.1**
Loss	2.9	0	12.9

Original W:

= max(0, 1.3 - 4.9 + 1)
+max(0, 2.0 - 4.9 + 1)
= max(0, -2.6) + max(0, -1.9)
= 0 + 0
= 0

Using 2W instead:

= max(0, 2.6 - 9.8 + 1)
+max(0, 4.0 - 9.8 + 1)
= max(0, -6.2) + max(0, -4.8)
= 0 + 0
= 0

Multiclass SVM Loss

$$f(x, W) = Wx$$

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)^2$$



cat	**3.2**	1.3	2.2
car	5.1	**4.9**	2.5
frog	-1.7	2.0	**-3.1**
Loss	2.9	0	12.9

How should we choose between W and 2W if they both perform the same on the training data?

Regularization: Beyond Training Error

$$L(W) = \underbrace{\frac{1}{N}\sum_{i=1}^{N} L_i(f(x_i, W), y_i)}$$

Data loss: Model predictions should match training data

正则化是一种鼓励模型以某种方式选择更简单的 W **的操作方法，**其中简单的概念取决于任务和模型。遵循“**奥卡姆剃刀**”——如果你有许多不同的相互竞争的假设，你通常应该更喜欢更简单的假设，因为这种解释在未来更有可能得到很好**的概括**

Regularization: Beyond Training Error

$$L(W) = \underbrace{\frac{1}{N}\sum_{i=1}^{N} L_i(f(x_i, W), y_i)}_{\text{Data loss}} + \underbrace{\lambda R(W)}_{\text{Regularization}}$$

Data loss: Model predictions should match training data

Regularization: Prevent the model from doing *too* well on training data

Regularization: Beyond Training Error

$$L(W) = \underbrace{\frac{1}{N}\sum_{i=1}^{N} L_i(f(x_i, W), y_i)}_{\text{Data loss}} + \underbrace{\lambda R(W)}_{\text{Regularization}}$$

λ = regularization strength (hyperparameter)

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λ = regularization strength (hyperparameter)

Data loss: Model predictions should match training data

Regularization: Prevent the model from doing *too* well on training data

Simple examples

L2 regularization: $R(W) = \sum_k \sum_l W_{k,l}^2$

L1 regularization: $R(W) = \sum_k \sum_l |W_{k,l}|$

Elastic net (L1 + L2): $R(W) = \sum_k \sum_l \beta W_{k,l}^2 + |W_{k,l}|$

More complex:

Dropout

Batch normalization

Cutout, Mixup, Stochastic depth, etc…

Regularization: Beyond Training Error

$$L(W) = \underbrace{\frac{1}{N}\sum_{i=1}^{N} L_i(f(x_i, W), y_i)}_{\text{Data loss}} + \underbrace{\lambda R(W)}_{\text{Regularization}}$$

λ = regularization strength (hyperparameter)

Data loss: Model predictions should match training data

Regularization: Prevent the model from doing *too* well on training data

Purpose of Regularization:

- Express preferences in among models beyond ”minimize training error”
- Avoid **overfitting**: Prefer simple models that generalize better
- Improve optimization by adding curvature

Regularization: Expressing Preferences

$$x = [1, 1, 1, 1]$$

$$w_1 = [1, 0, 0, 0]$$

$$w_2 = [0.25, 0.25, 0.25, 0.25]$$

$$w_1^T x = w_2^T x = 1$$

L2 Regularization

$$R(W) = \sum_k \sum_l W_{k,l}^2$$

Regularization: Expressing Preferences

$$x = [1, 1, 1, 1]$$

$$w_1 = [1, 0, 0, 0]$$

$$w_2 = \boxed{[0.25, 0.25, 0.25, 0.25]}$$

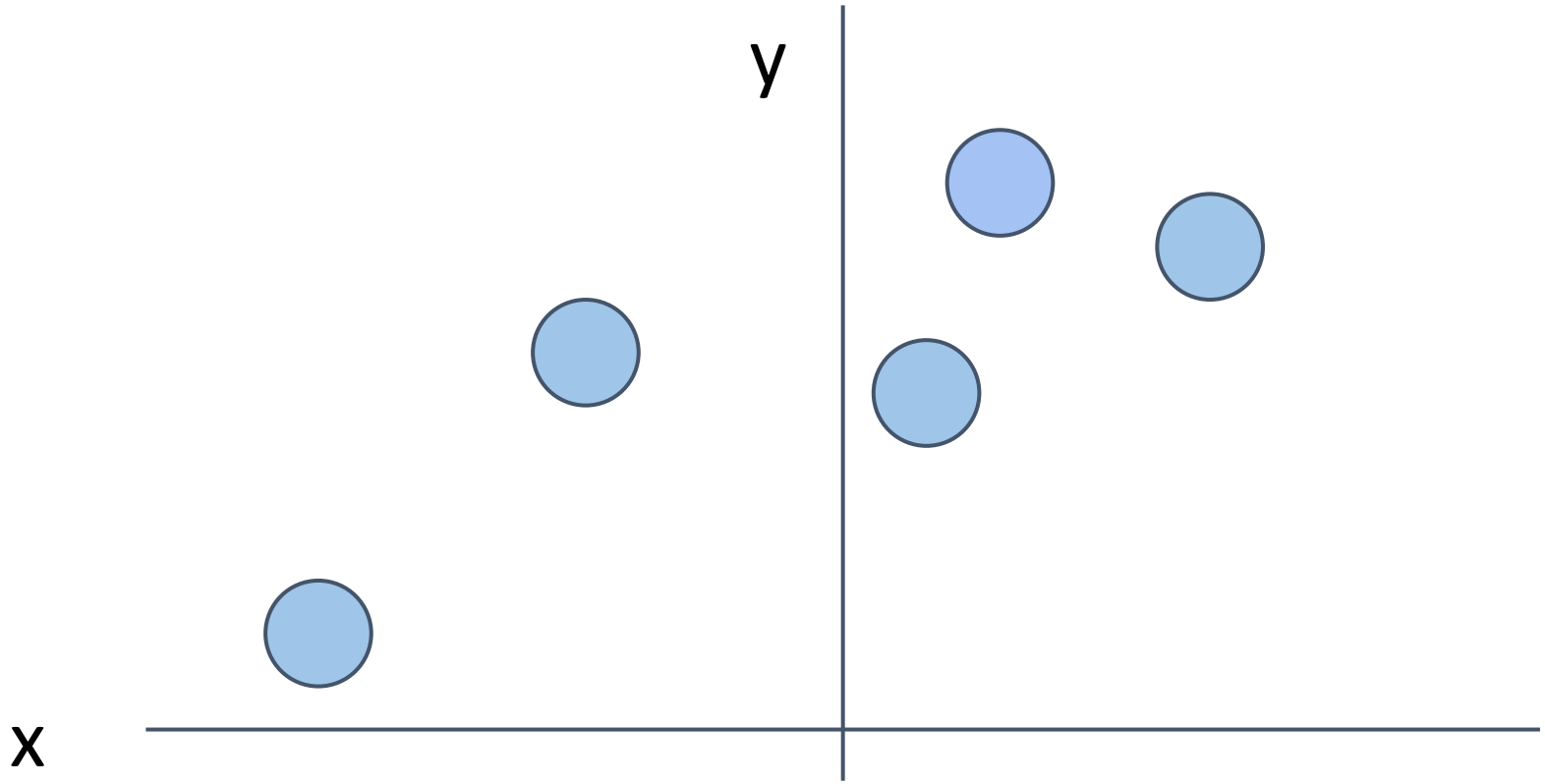
$$w_1^T x = w_2^T x = 1$$

L2 Regularization

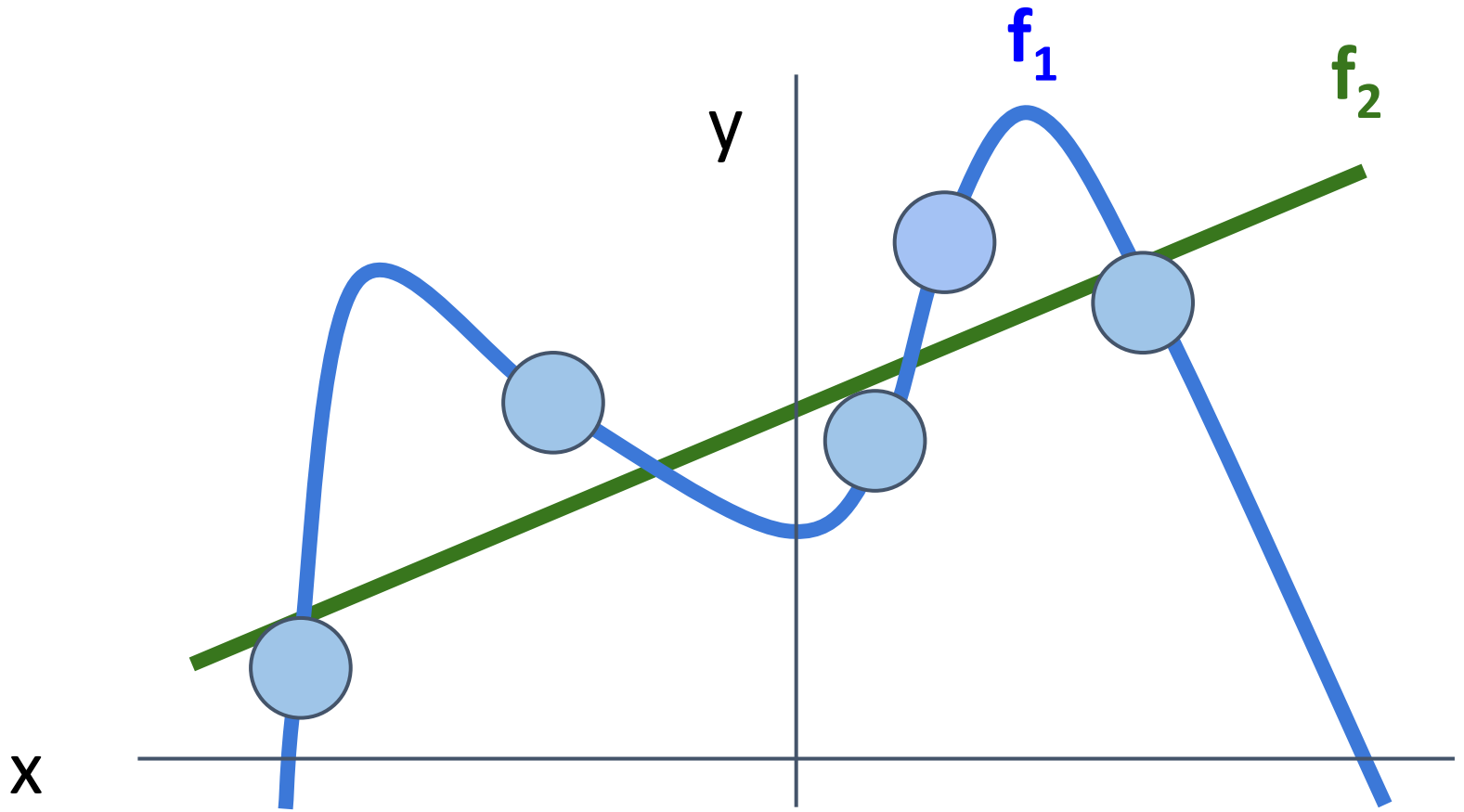
$$R(W) = \sum_k \sum_l W_{k,l}^2$$

L2 regularization likes to "spread out" the weights

Regularization: Prefer Simpler Models



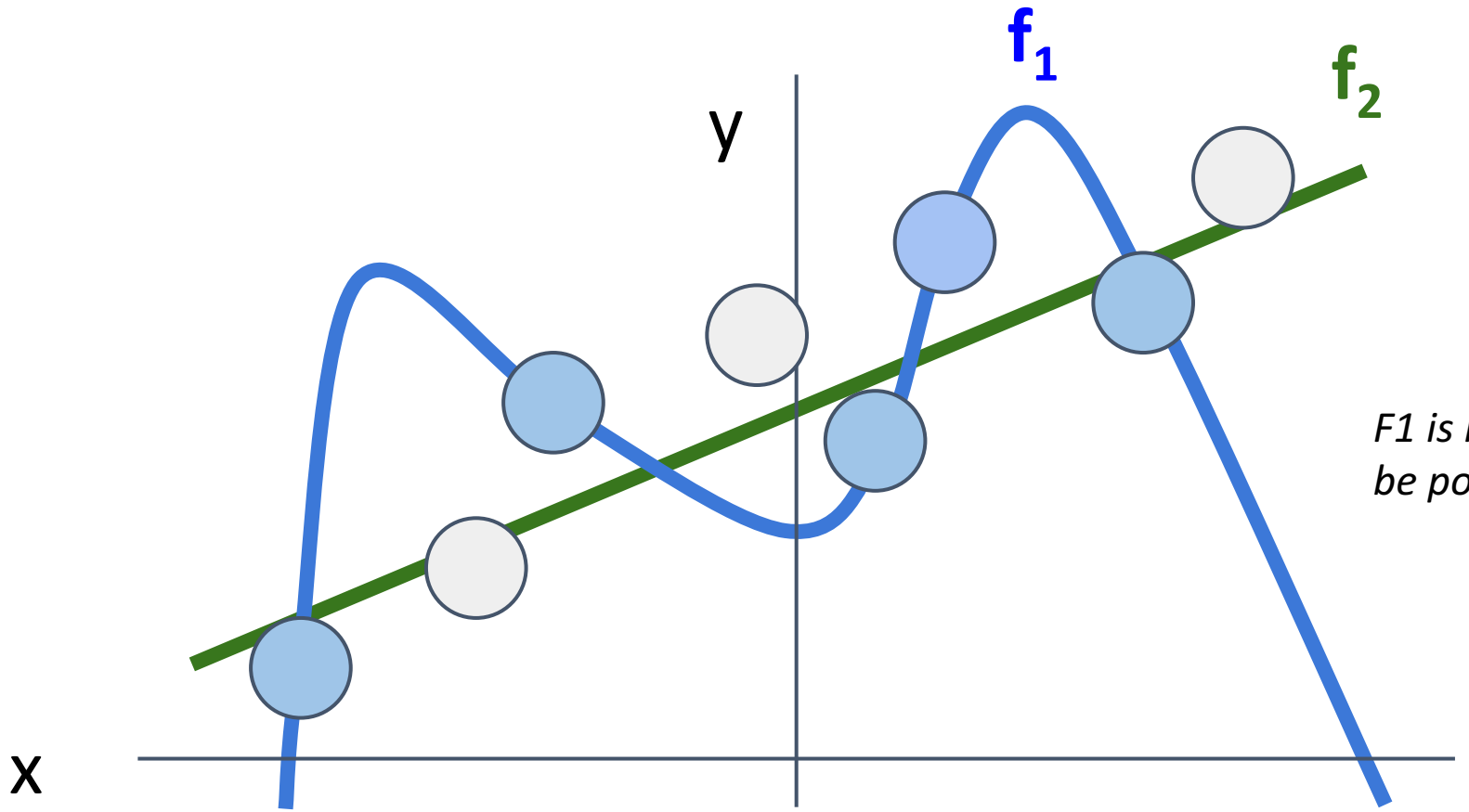
Regularization: Prefer Simpler Models



The model f_1 fits the training data perfectly

The model f_2 has training error, but is simpler

Regularization: Prefer Simpler Models

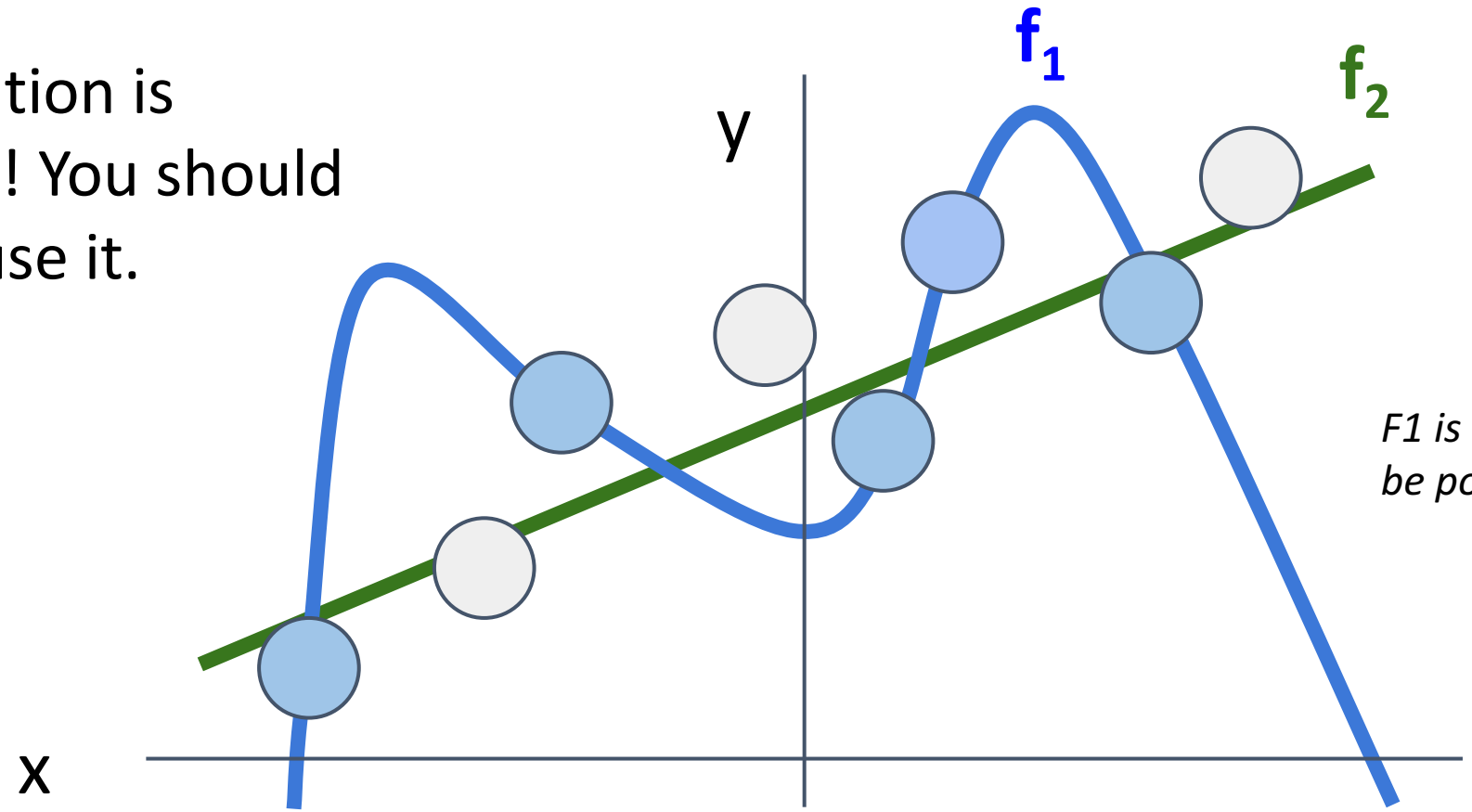


F1 is not a linear model; could be polynomial regression, etc

Regularization pushes against fitting the data *too* well so we don't fit noise in the data

Regularization: Prefer Simpler Models

Regularization is important! You should (usually) use it.



F1 is not a linear model; could be polynomial regression, etc

Regularization pushes against fitting the data *too* well so we don't fit noise in the data

Cross-Entropy Loss (Multinomial Logistic Regression)

Want to interpret raw classifier scores as **probabilities**

cat	**3.2**
car	5.1
frog	-1.7

Cross-Entropy Loss (Multinomial Logistic Regression)

Want to interpret raw classifier scores as **probabilities**

$$s = f(x_i; W)$$

$$P(Y = k|X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$$

Softmax function

cat	**3.2**
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Unnormalized log-probabilities / logits

Cross-Entropy Loss (Multinomial Logistic Regression)

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Softmax function

Probabilities must be >= 0

	Unnormalized log-probabilities / logits	exp	unnormalized probabilities
cat	**3.2**		**24.5**
car	5.1	→	164.0
frog	-1.7		0.18

Cross-Entropy Loss (Multinomial Logistic Regression)

Want to interpret raw classifier scores as **probabilities**

$$s = f(x_i; W)$$

$$P(Y = k|X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$$

Softmax function

	Unnormalized log-probabilities / logits	exp	Probabilities must be >= 0 unnormalized probabilities	normalize	Probabilities must sum to 1 probabilities
cat	**3.2**		**24.5**		**0.13**
car	5.1		164.0		0.87
frog	-1.7		0.18		0.00

Cross-Entropy Loss (Multinomial Logistic Regression)

Want to interpret raw classifier scores as **probabilities**

$$s = f(x_i; W)$$

$$P(Y = k|X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$$

Softmax function

$$L_i = -\log P(Y = y_i|X = x_i)$$

	Unnormalized log-probabilities / logits	exp	Probabilities must be >= 0 unnormalized probabilities	normalize	Probabilities must sum to 1 probabilities
cat	**3.2**		**24.5**		**0.13**
car	5.1		164.0		0.87
frog	-1.7		0.18		0.00

L_i = -log(0.13)
= **2.04**

Cross-Entropy Loss (Multinomial Logistic Regression)

Want to interpret raw classifier scores as **probabilities**

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$$P(Y = k|X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$$

Softmax function

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	Unnormalized log-probabilities / logits	exp	Probabilities must be >= 0	normalize	Probabilities must sum to 1
cat	**3.2**		**24.5**		**0.13**
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	Unnormalized log-probabilities / logits		unnormalized probabilities		probabilities

$L_i = -\log(0.13)$
$= \mathbf{2.04}$

Maximum Likelihood Estimation
Choose weights to maximize the likelihood of the observed data
(See EECS 445 or EECS 545)

Cross-Entropy Loss (Multinomial Logistic Regression)

Want to interpret raw classifier scores as **probabilities**

$$s = f(x_i; W)$$

$$P(Y = k|X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$$

Softmax function

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	Unnormalized log-probabilities / logits	exp	Probabilities must be >= 0	normalize	Probabilities must sum to 1	Compare	Correct probs
cat	**3.2**	→	**24.5**	→	**0.13**	→	**1.00**
car	5.1		164.0		0.87		0.00
frog	-1.7		0.18		0.00		0.00
			unnormalized probabilities		probabilities		

Cross-Entropy Loss (Multinomial Logistic Regression)

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Softmax function

Probabilities must be >= 0

Probabilities must sum to 1

$$L_i = -\log P(Y = y_i|X = x_i)$$

	Unnormalized log-probabilities / logits	exp	unnormalized probabilities	normalize	probabilities	Compare	Correct probs
cat	**3.2**	→	**24.5**	→	**0.13**		**1.00**
car	5.1		164.0		0.87		0.00
frog	-1.7		0.18		0.00		0.00

让预测和真实的概率分布更加相近

Kullback–Leibler divergence

$$D_{KL}(P||Q) = \sum_y P(y) \log \frac{P(y)}{Q(y)}$$

Cross-Entropy Loss (Multinomial Logistic Regression)

Want to interpret raw classifier scores as **probabilities**

$$s = f(x_i; W)$$

$$P(Y = k|X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$$

Softmax function

$$L_i = -\log P(Y = y_i|X = x_i)$$

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Cross Entropy

$$H(P, Q) = H(p) + D_{KL}(P||Q)$$

Cross-Entropy Loss (Multinomial Logistic Regression)

Want to interpret raw classifier scores as **probabilities**

$$s = f(x_i; W)$$

$$P(Y = k|X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$$

Softmax function

cat	**3.2**
car	5.1
frog	-1.7

Maximize probability of correct class

$$L_i = -\log P(Y = y_i|X = x_i)$$

Putting it all together:

$$L_i = -\log\left(\frac{e^{s_{y_i}}}{\sum_j e^{s_j}}\right)$$

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Q: What is the min / max possible loss L_i?

最小损失为0，最大损失为负无穷

Cross-Entropy Loss (Multinomial Logistic Regression)

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Q: What is the min / max possible loss L_i?

A: Min 0, max +infinity

Cross-Entropy Loss (Multinomial Logistic Regression)

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Putting it all together:

$$L_i = -\log\left(\frac{e^{s_{y_i}}}{\sum_j e^{s_j}}\right)$$

Q: If all scores are small random values, what is the loss?

损失为-log(1/C) -> log(C)。这可以用作调试工具：**如果第一次迭代时您的损失不是 log(C)，则说明出现了问题。C 是类别的数量**

Cross-Entropy Loss (Multinomial Logistic Regression)

Want to interpret raw classifier scores as **probabilities**

$$s = f(x_i; W)$$

$$P(Y = k|X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$$

Softmax function

cat	**3.2**
car	5.1
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Maximize probability of correct class

$$L_i = -\log P(Y = y_i|X = x_i)$$

Putting it all together:

$$L_i = -\log\left(\frac{e^{s_{y_i}}}{\sum_j e^{s_j}}\right)$$

Q: If all scores are small random values, what is the loss?

A: -log(C)
log(10) ≈ 2.3

Cross-Entropy vs SVM Loss

$$L_i = -\log\left(\frac{e^{sy_i}}{\sum_j e^{s_j}}\right)$$

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

assume scores:
[10, -2, 3]
[10, 9, 9]
[10, -100, -100]
and $y_i = 0$

Q: What is cross-entropy loss?
What is SVM loss?

Cross-Entropy vs SVM Loss

$$L_i = -\log\left(\frac{e^{sy_i}}{\sum_j e^{s_j}}\right)$$

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

assume scores:
[10, -2, 3]
[10, 9, 9]
[10, -100, -100]
and $y_i = 0$

Q: What is cross-entropy loss?
What is SVM loss?

A: Cross-entropy loss > 0
SVM loss = 0

Cross-Entropy vs SVM Loss

$$L_i = -\log\left(\frac{e^{sy_i}}{\sum_j e^{s_j}}\right)$$

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

assume scores:
[10, -2, 3]
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and $y_i = 0$

Q: What happens to each loss if I slightly change the scores of the last datapoint?

Cross-Entropy vs SVM Loss

$$L_i = -\log\left(\frac{e^{sy_i}}{\sum_j e^{s_j}}\right)$$

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assume scores:
[10, -2, 3]
[10, 9, 9]
[10, -100, -100]
and $y_i = 0$

Q: What happens to each loss if I slightly change the scores of the last datapoint?

A: Cross-entropy loss will change;
SVM loss will stay the same

Cross-Entropy vs SVM Loss

$$L_i = -\log\left(\frac{e^{sy_i}}{\sum_j e^{s_j}}\right)$$

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

assume scores:
[10, -2, 3]
[10, 9, 9]
[10, -100, -100]
and $y_i = 0$

Q: What happens to each loss if I double the score of the correct class from 10 to 20?

Cross-Entropy vs SVM Loss

$$L_i = -\log\left(\frac{e^{sy_i}}{\sum_j e^{s_j}}\right)$$

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

assume scores:
[10, -2, 3]
[10, 9, 9]
[10, -100, -100]
and $y_i = 0$

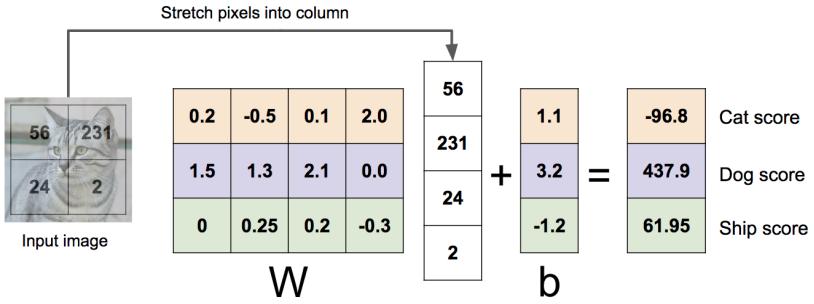
Q: What happens to each loss if I double the score of the correct class from 10 to 20?

A: Cross-entropy loss will decrease, SVM loss still 0

Recap: Three ways to think about linear classifiers

Algebraic Viewpoint

$$f(x,W) = Wx$$

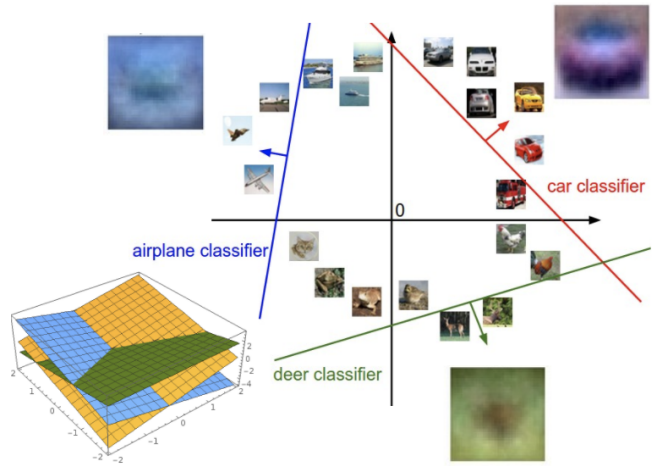


Visual Viewpoint

One template per class

Geometric Viewpoint

Hyperplanes cutting up space



Recap: Loss Functions quantify preferences

- We have some dataset of (x, y)
- We have a **score function:**
- We have a **loss function**:

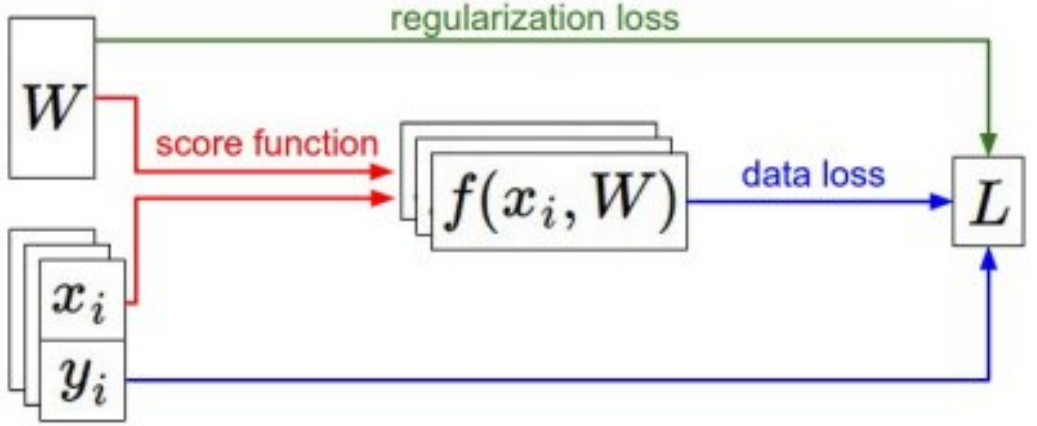
$$s = f(x; W) = Wx$$

Linear classifier

$$L_i = -\log\left(\frac{e^{sy_i}}{\sum_j e^{s_j}}\right)$$ Softmax

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$ SVM

$$L = \frac{1}{N}\sum_{i=1}^{N} L_i + R(W)$$ Full loss



Recap: Loss Functions quantify preferences

- We have some dataset of (x, y)
- We have a **score function:**
- We have a **loss function**:

Q: How do we find the best W?

$$s = f(x; W) = Wx$$

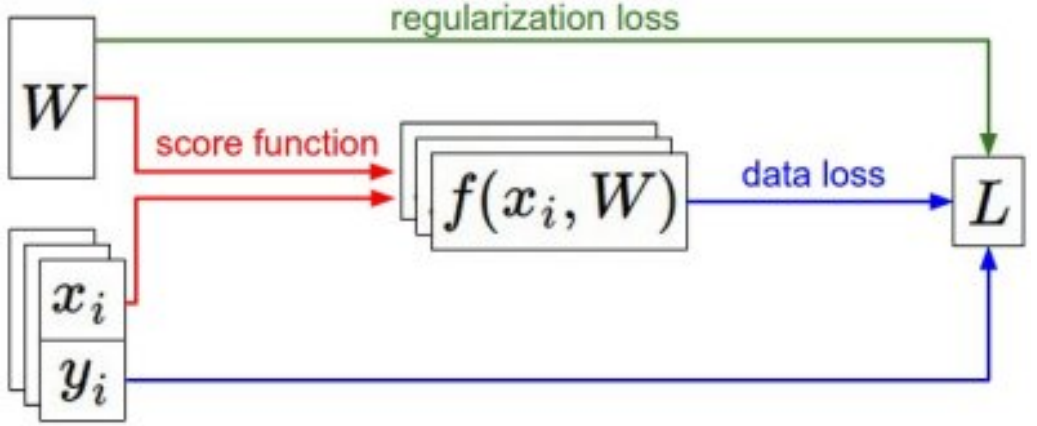
Linear classifier

$$L_i = -\log\left(\frac{e^{sy_i}}{\sum_j e^{s_j}}\right)$$ Softmax

SVM

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

$$L = \frac{1}{N}\sum_{i=1}^{N} L_i + R(W)$$ Full loss



Next time: Optimization