Dynamical Loss Function Implementation Documentation

1. Load and Preprocess Data

- The code loads the MNIST dataset and preprocesses the images and labels.

2. Neural Network Architecture

- The neural network architecture is defined using Keras. It's a simple feedforward network.

3. Dynamical Loss Function (Weighted Loss)

- A custom dynamical loss function weighted_loss is defined. The weights for the loss function are determined by the function c_fn.

Formulas: - The dynamical weight function $c_{fn}(t, i, w_{max})$ is defined as follows:

$$\begin{split} w(t,i) &= 1 + t \cdot slope \quad for \ t < \frac{T}{2} \\ w(t,i) &= 2 \cdot w_{max} - t \cdot slope - 1 \quad for \ t \geq \frac{T}{2} \\ slope &= \frac{2 \cdot (w_{max} - 1)}{T} \\ w &= \frac{1}{C} \cdot normalize \left(1 + (w_{main_class} - 1) \cdot one_hot(i,C)\right) \end{split}$$

Where: - C is the number of classes. - 1 is a vector of ones. - $one_hot(i,C)$ is a one-hot encoded vector for class i. - w_{main_class} is the main class weight. - The final weight vector w is normalized to ensure that its elements sum to C.

4. Standard Loss Function

- A standard cross-entropy loss function is defined for comparison during training.

Formula:

$$StandardCross - EntropyLoss = -\frac{1}{C}\sum_{j=1}^{C}y_{j} \cdot \log(softmax(predictions))$$

Where: - C is the number of classes. - y_j is the one-hot encoded ground truth label for class j. - softmax(predictions) is the softmax activation of the neural network predictions.

5. Accuracy Calculation

- A function to calculate accuracy is defined. Formula:

$$Accuracy = \frac{1}{N} \sum_{i=1}^{N} I(true_label_i = predicted_label_i)$$

Where: - N is the number of samples. - I(condition) is the indicator function.

6. Training Loop

- The training loop uses the custom loss function and updates the model's weights accordingly.

Formulas: - The training loop iterates over time steps and updates the weights dynamically based on the current time t and class index c.