

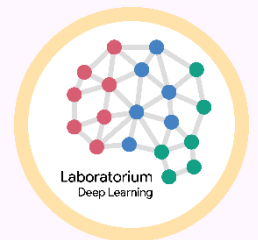
Error Function

Dennis A. Christie



Machine
Learning
Course

22/02/2019



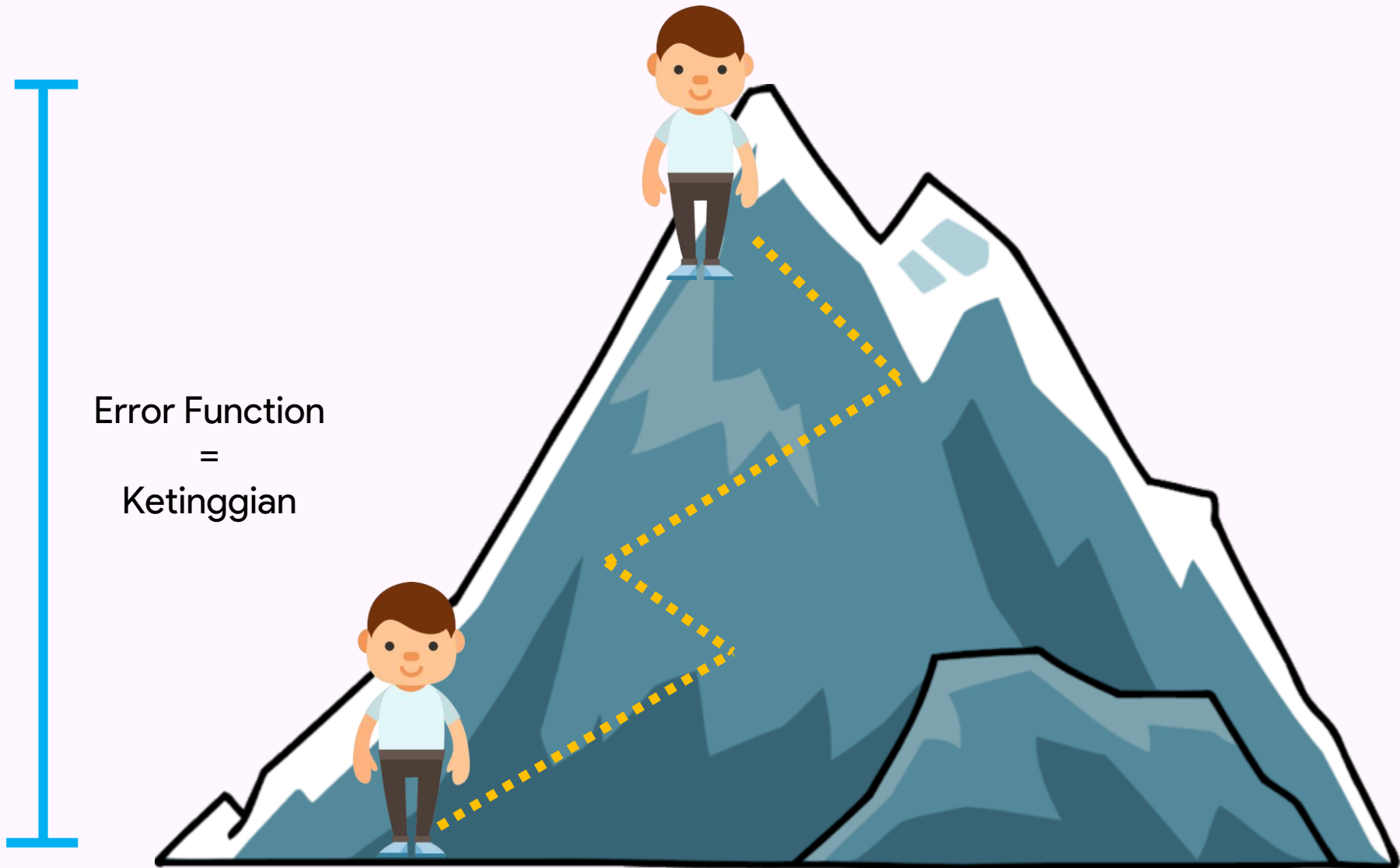


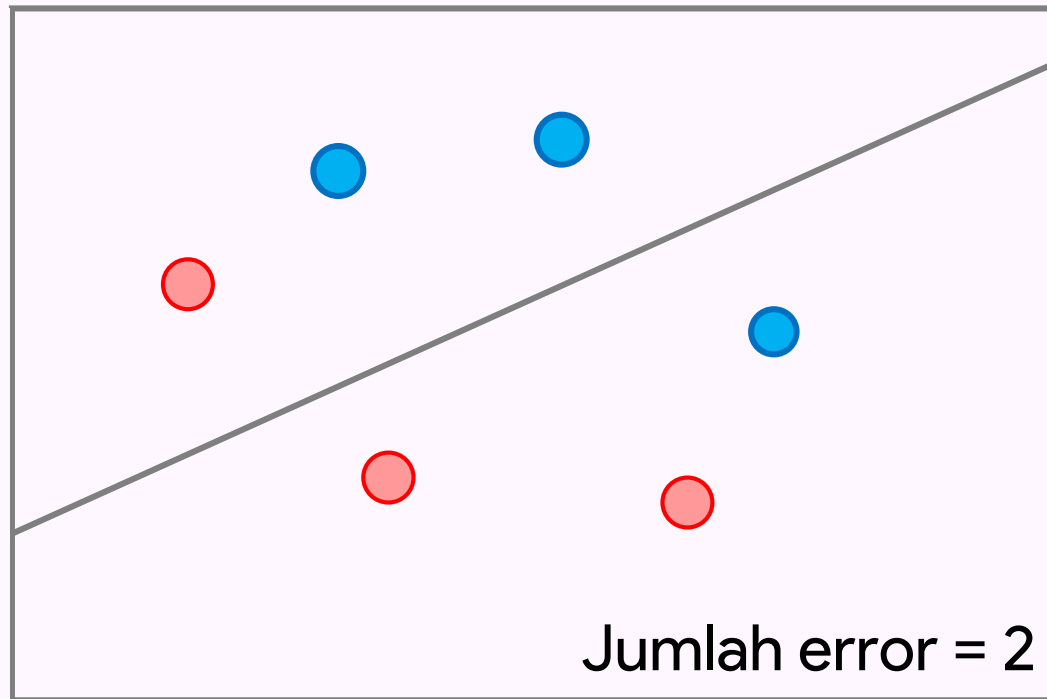
Mengenal Error Function

Apa dan Bagaimana?

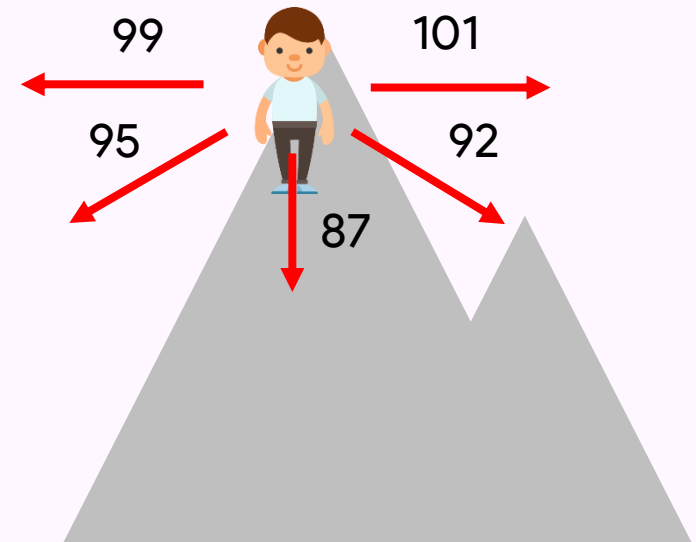
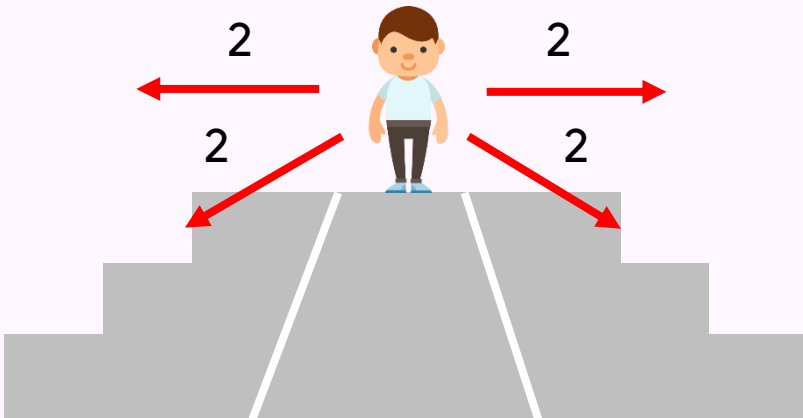


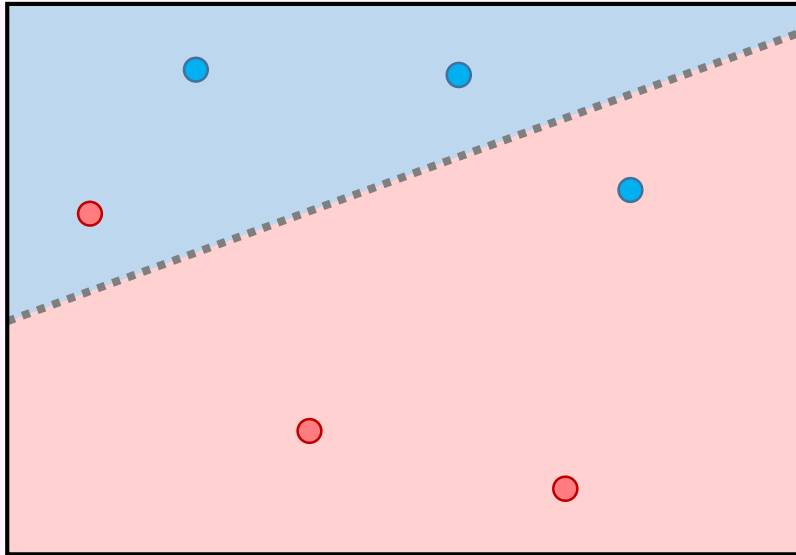
- Function yang menunjukkan seberapa buruk performa kita.
- Contoh:
 - Saya mau pergi ke meja terdekat
 - Error function saya = Jarak posisi saya ke posisi meja.
- Setelah mengetahui Error Function:
 - Setelah mengetahui bahwa posisi saya jauh, saya melihat sekitar untuk mengetahui arah mana yang terbaik menuju posisi meja.
 - Saya ambil langkah untuk bergerak mendekati meja.



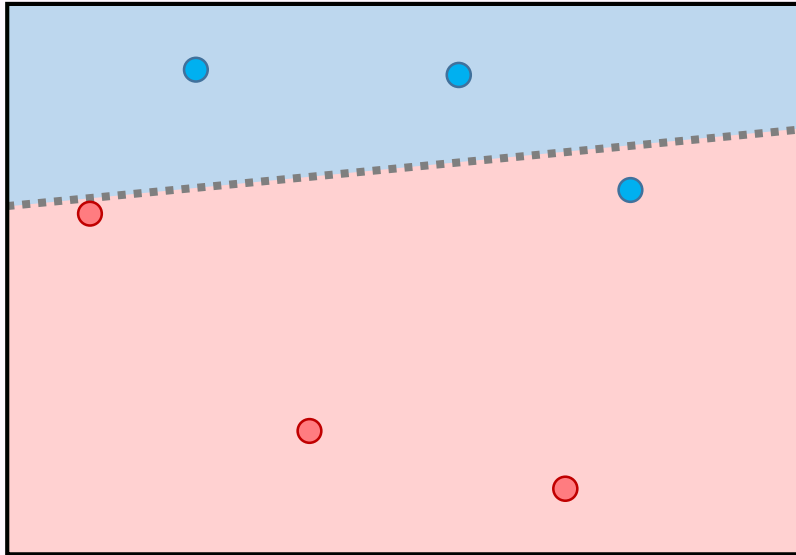


Kudu piye...



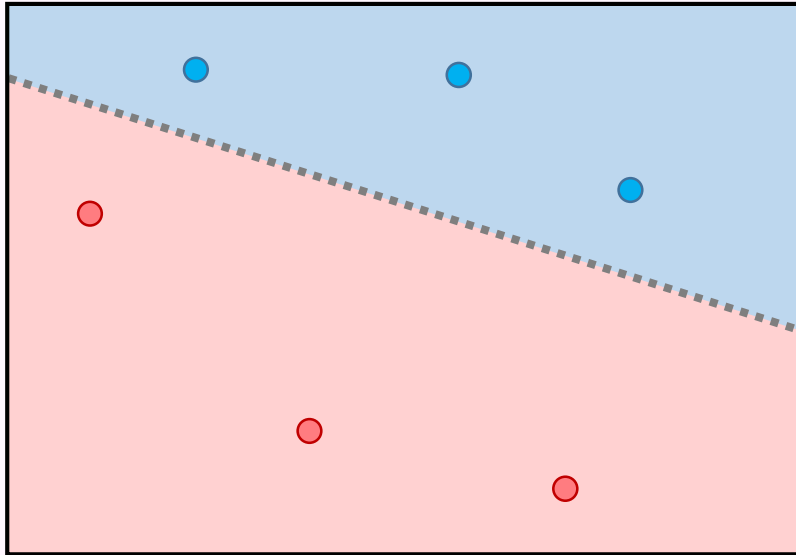


$$E = \text{blue circle} + \text{blue circle} + \text{blue circle} + \text{red circle} + \text{red circle} + \text{red circle}$$



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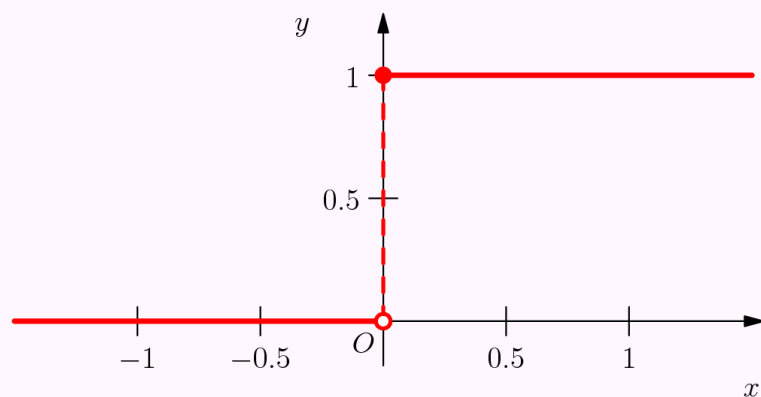
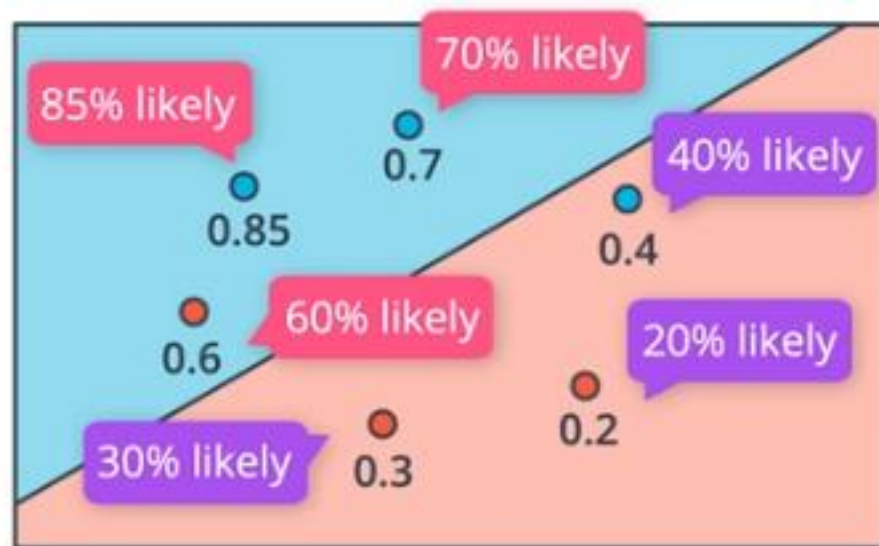
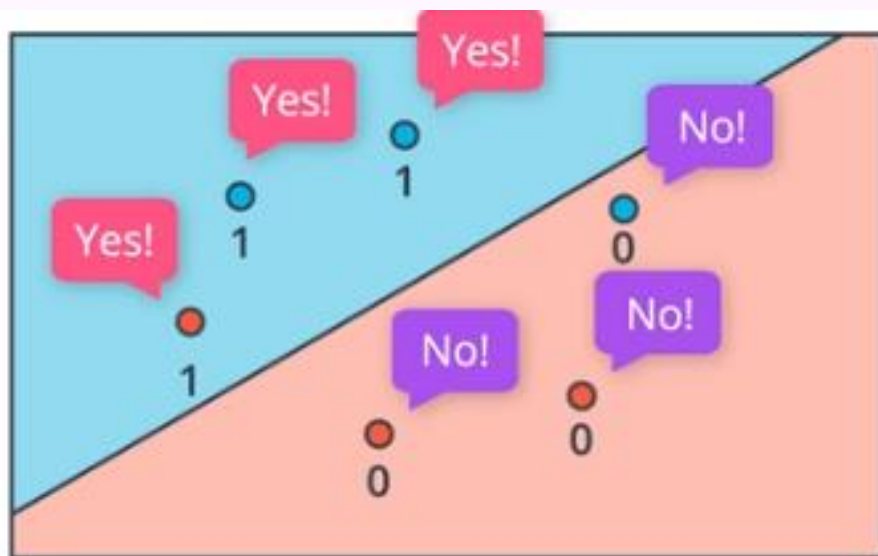
$$E = \text{blue circle} + \text{blue circle} + \text{blue circle} + \text{red circle} + \text{red circle} + \text{red circle} + \text{red circle}$$



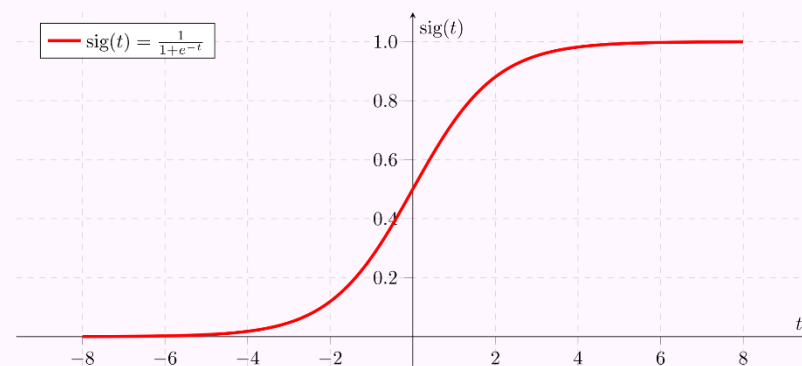
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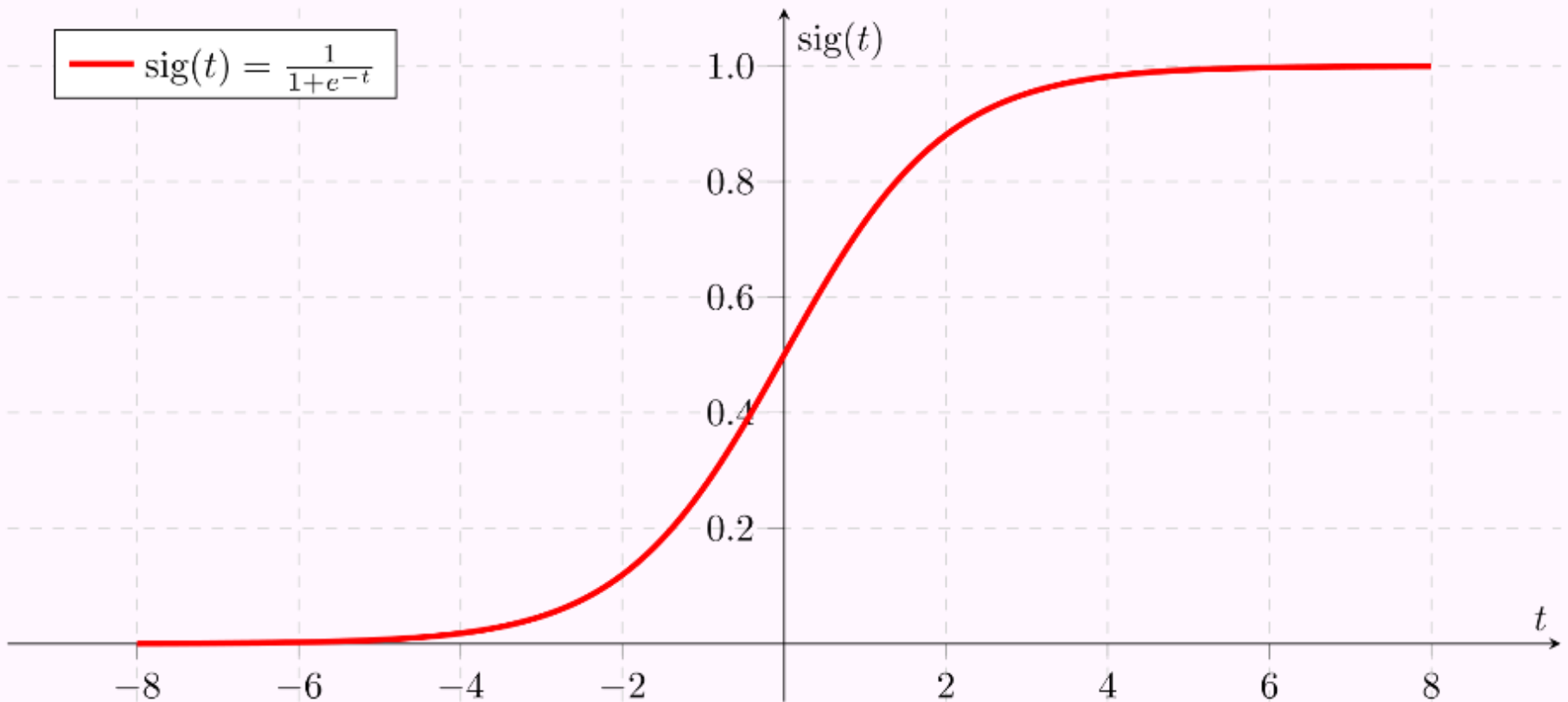
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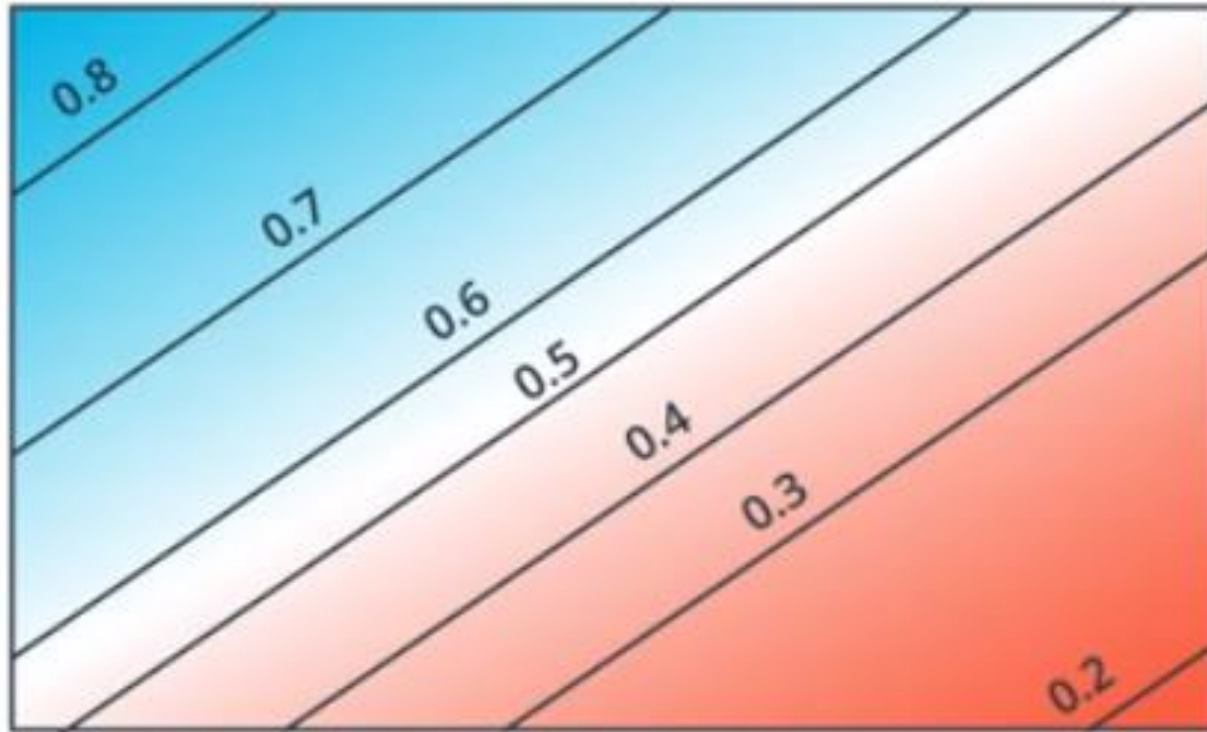


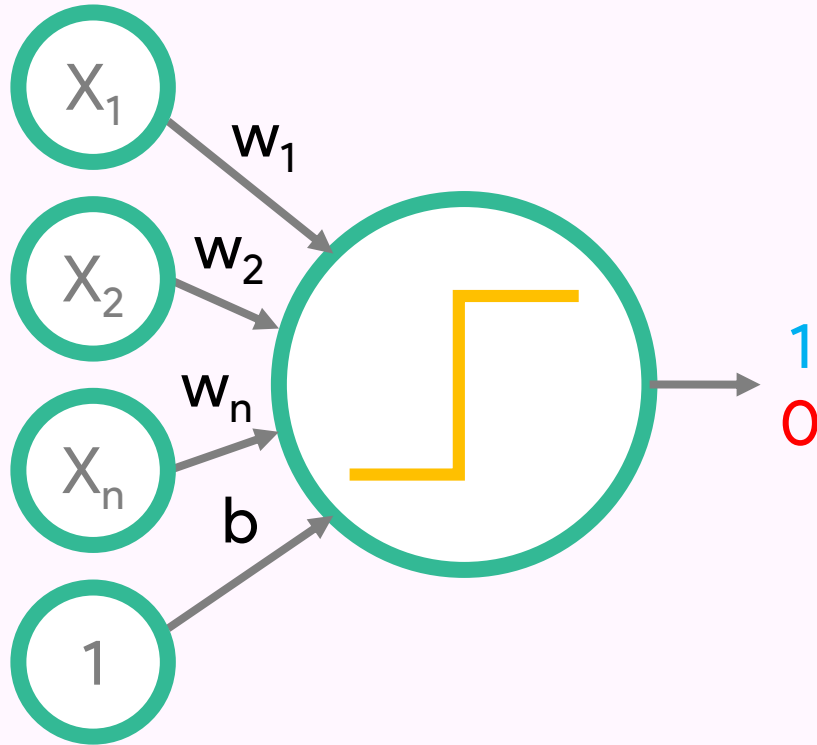
Step Function



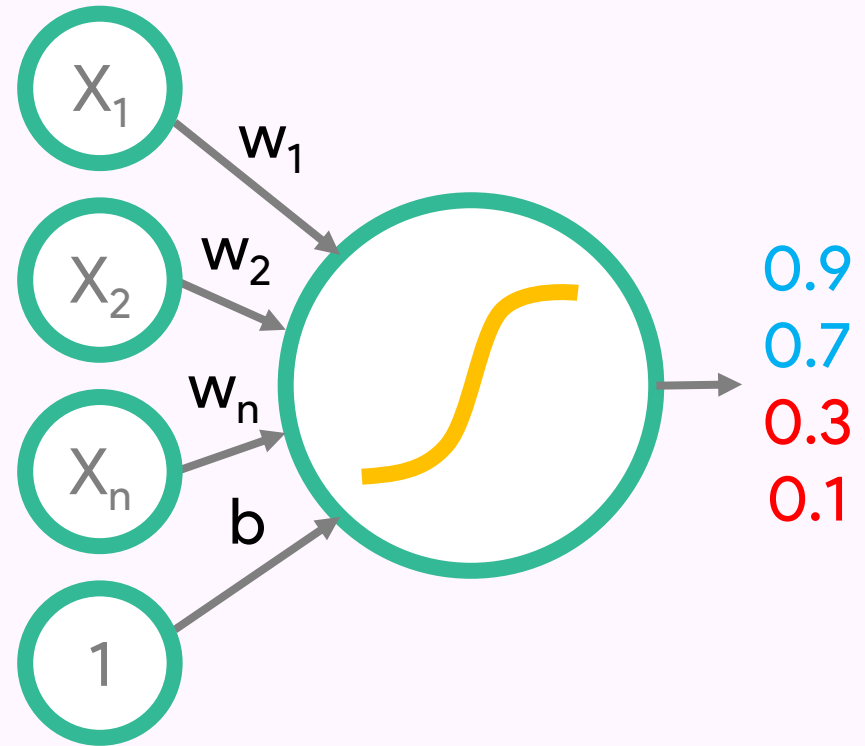
Sigmoid Function







$$\text{step}(Wx + b)$$



$$\sigma(Wx + b)$$



Klasifikasi Multi-class

Dari Binary Classifier menjadi Multi-class Classifier

Date-able?



Berat Badan x_1

Score

Probabilitas

Tinggi Badan x_2

$$w_1x_1 + w_2x_2 + b \quad \sigma(Wx + b)$$

Total = 1

Date-able

0.1

Non-date-able

0.9



Ikan Paus?

Ayam?

Rubah?

Ukuran Badan x_1

Lokasi tinggal x_2

...

Score

Probabilitas



$$W_1x + b$$

$$? (W_1x + b)$$



$$W_2x + b$$

$$? (W_1x + b)$$



$$W_3x + b$$

$$? (W_1x + b)$$

Total = 1



0.1



0.7



0.2



0

$$\frac{0}{0 + 2 + 1}$$



2

$$\frac{2}{0 + 2 + 1}$$



1

$$\frac{1}{0 + 2 + 1}$$

Bermasalah
pada saat

$$\frac{1}{1 + 0 + (-1)}$$

Fungsi yang
selalu memberikan
hasil positif?

- a) Sin
- b) Cos
- c) Log
- d) Exp

Total = 1



0

$$\frac{e^0}{e^0 + e^2 + e^1}$$

0.09



2

$$\frac{e^2}{e^0 + e^2 + e^1}$$

0.24



1

$$\frac{e^1}{e^0 + e^2 + e^1}$$

0.67



Sigmoid Function (Binary)

$$\sigma(\hat{y}) = \frac{1}{1 + e^{-\hat{y}}}$$

Softmax Function (Multiclass)

$$S(\hat{y}_i) = \frac{e^{\hat{y}_i}}{\sum_j e^{\hat{y}_j}}$$



Maximum Likelihood

Memberi tahu komputer model yang baik dan buruk.

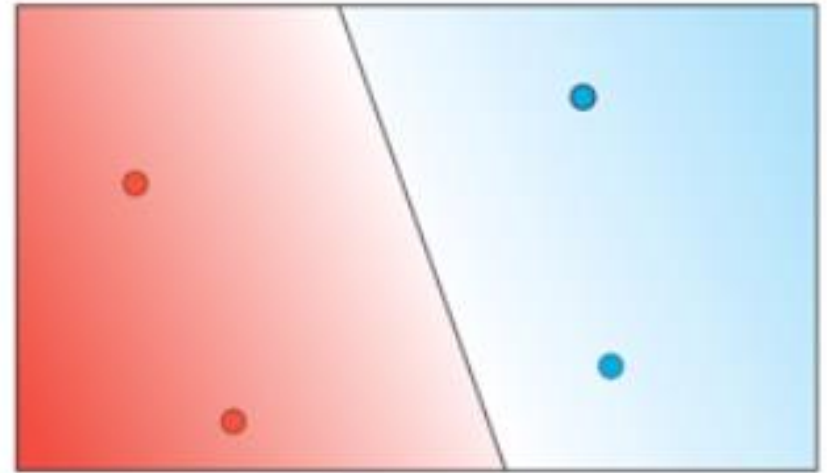
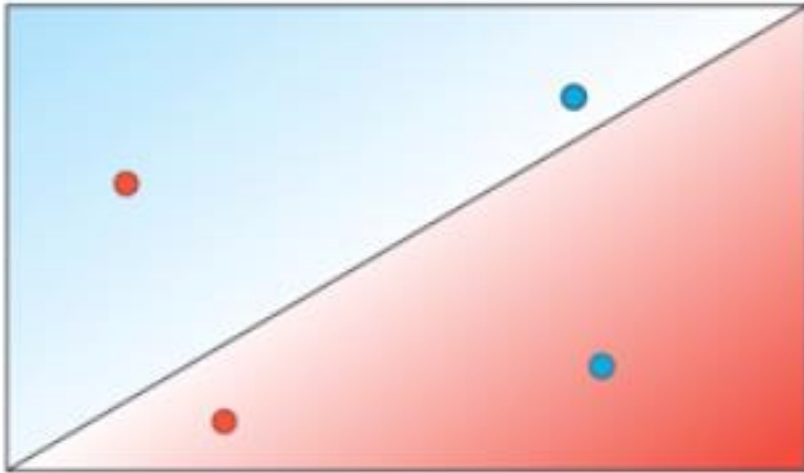


$$E = \bullet + \bullet + \bullet + \bullet + \bullet + \bullet + \bullet$$

$$E = \bullet + \bullet + \bullet + \bullet + \bullet + \bullet + \bullet$$

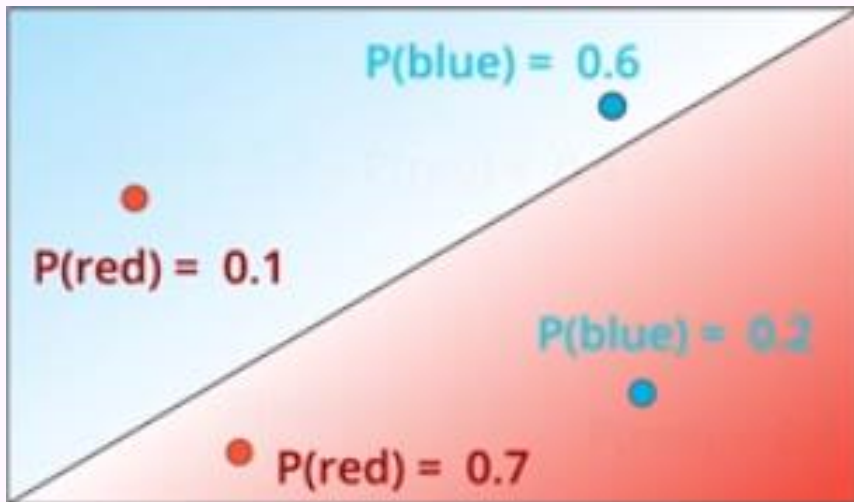
$$E = \bullet + \bullet + \bullet + \bullet + \bullet + \bullet + \bullet$$

Maksudnya apa coba? Sangat tidak spesifik bagi komputer.



Yang ini buruk!

Tapi bagaimana cara kita memberitahu
komputer bahwa ini model yang buruk?



$$\hat{y} = \sigma(Wx + b)$$

$$P(\text{blue}) = \sigma(Wx + b)$$

Dengan asumsi warna-warna titik merupakan independent event

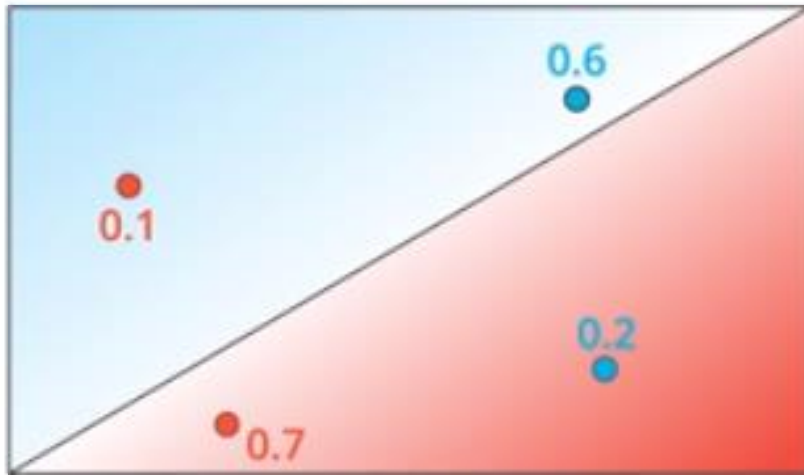
$$P(\text{red}) = 0.1$$

$$P(\text{blue}) = 0.6$$

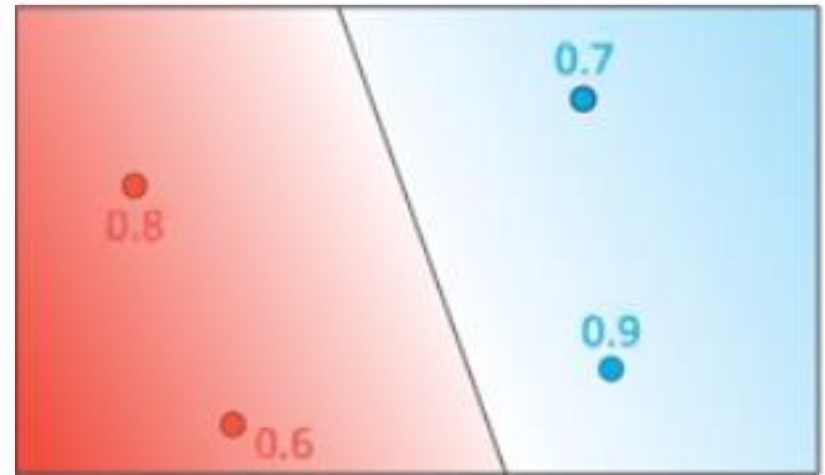
$$P(\text{red}) = 0.7$$

$$P(\text{blue}) = 0.2 \times$$

$$P(\text{all}) = 0.0084$$



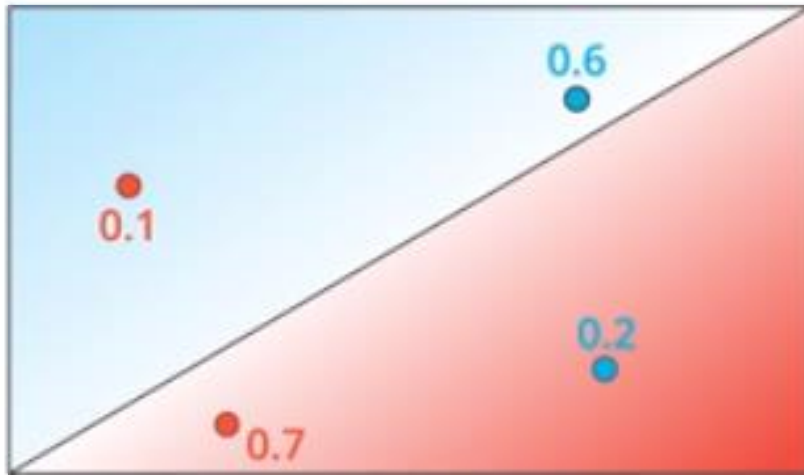
$$0.1 \times 0.6 \times 0.7 \times 0.2 = 0.0084$$



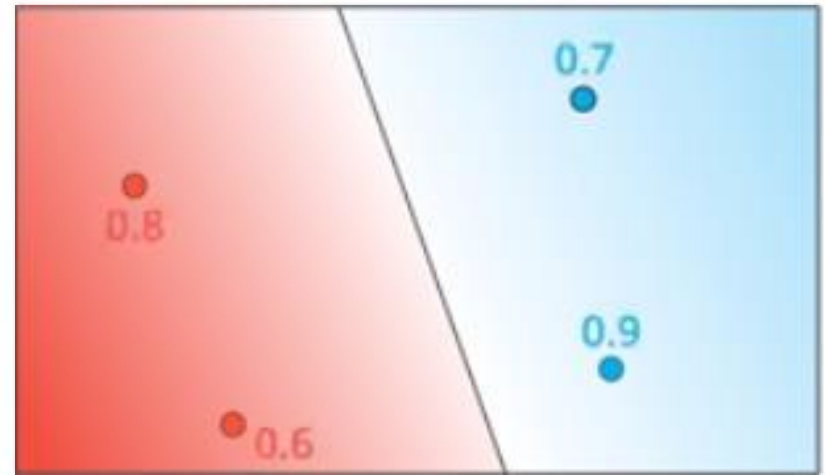
$$0.8 \times 0.7 \times 0.9 \times 0.6 = 0.3024$$

Spesifik dan mudah dimengerti komputer

Penentuan ini disebut dengan **Maximum Likelihood**



$$0.1 \times 0.6 \times 0.7 \times 0.2 = 0.0084$$



$$0.8 \times 0.7 \times 0.9 \times 0.6 = 0.3024$$

- Sekarang kita tahu bahwa grafik kiri lebih buruk dari kanan berdasarkan operasi product seluruh probabilitas point terklasifikasi sesuai warnanya.
- Semakin besar probabilitasnya semakin bagus model kita.
- Apakah kita berhasil menemukan Error Function yang kita cari?



$$0.1 \times 0.6 \times 0.7 \times 0.2 = 0.0084$$

$$0.8 \times 0.7 \times 0.9 \times 0.6 = 0.3024$$

- Sekarang bayangkan jika kita memiliki ribuan data poin.
- Masing-masing poin memiliki nilai probabilitas $0 < P < 1$.
- $0.0 \dots \times 0.0 \dots \times 0.0 \dots \times \dots = 0.00000000 \dots$
- Sangat tidak baik untuk perhitungan.



Cross Entropy

Error Function yang Sebenarnya



$$0.1 \times 0.6 \times 0.7 \times 0.2 = 0.0084$$

$$0.8 \times 0.7 \times 0.9 \times 0.6 = 0.3024$$

$$\ln(0.1) + \ln(0.6) + \ln(0.7) + \ln(0.2)$$

$$\ln(0.8) + \ln(0.7) + \ln(0.9) + \ln(0.6)$$

$$-2.3 \quad -0.51 \quad -0.36 \quad -1.61$$

$$-0.22 \quad -0.36 \quad -0.1 \quad -0.51$$

$$-\ln(0.1) - \ln(0.6) - \ln(0.7) - \ln(0.2)$$

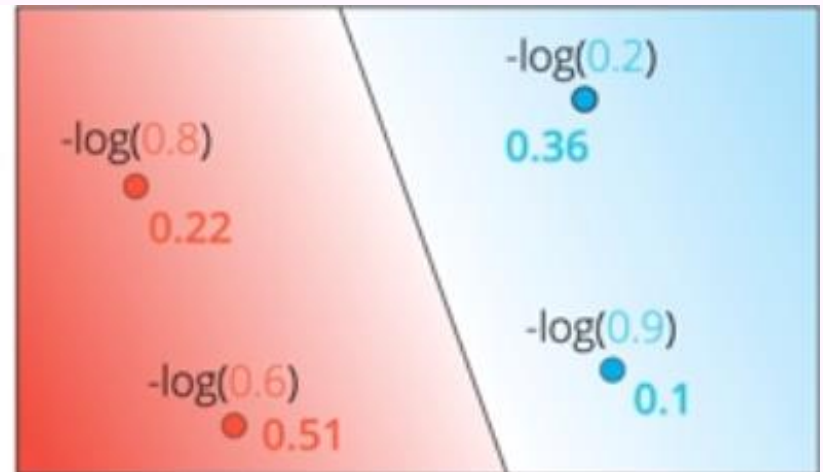
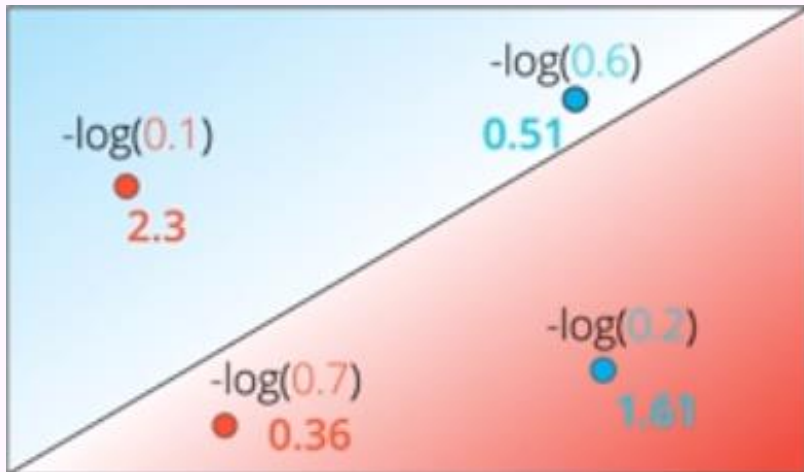
$$-\ln(0.8) - \ln(0.7) - \ln(0.9) - \ln(0.6)$$

$$2.3 \quad +0.51 \quad +0.36 \quad +1.61$$

$$0.22 \quad +0.36 \quad +0.1 \quad +0.51$$

4.8

1.2



$$0.1 \times 0.6 \times 0.7 \times 0.2 = 0.0084$$

$$0.8 \times 0.7 \times 0.9 \times 0.6 = 0.3024$$

$$-\ln(0.1) - \ln(0.6) - \ln(0.7) - \ln(0.2)$$



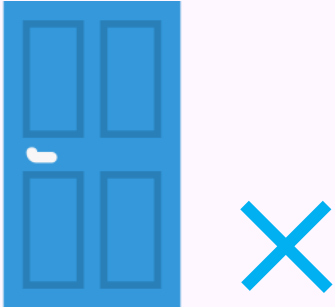
$$-\ln(0.8) - \ln(0.7) - \ln(0.9) - \ln(0.6)$$

4.8




























Cross Entropy


1.2





			
P(Gift)	0.8	0.7	0.1
P(No—gift)	0.2	0.3	0.9



			Probabilitas	$-\ln(\text{Probabilitas})$
 0.8	 0.7	 0.1	0.0568	2.88
 0.8	 0.7	 0.9	0.504	0.69
 0.8	 0.3	 0.1	0.024	3.73
 0.2	 0.7	 0.1	0.014	4.27
 0.8	 0.3	 0.9	0.216	1.53
 0.2	 0.7	 0.9	0.126	2.07
 0.2	 0.3	 0.1	0.006	5.12
 0.2	 0.3	 0.9	0.054	2.92

 $p_1 = 0.8$

 $p_2 = 0.7$

 $p_3 = 0.1$



 0.8

\hat{y}_1

Label y_i $y_1 = 1$



 0.7

\hat{y}_2

$y_2 = 1$



 0.9

$1 - \hat{y}_3$


$y_3 = 0$


Cross Entropy


$$-\ln(0.8) - \ln(0.7) - \ln(0.9)$$

```
sum = 0
for i in data:
    if (y==1):
        nilai = ln( $\hat{y}_i$ )
    else:
        nilai = ln(1 -  $\hat{y}_i$ )
    sum = sum + nilai
CE = sum/length(sum)
```



 $p_1 = 0.8$

 $p_2 = 0.7$

 $p_3 = 0.1$



 0.8

\hat{y}_1

Label y_i $y_1 = 1$



 0.7

\hat{y}_2

$y_2 = 1$



 0.9

$1 - \hat{y}_3$

$y_3 = 0$

Cross Entropy

$$-\ln(0.8) - \ln(0.7) - \ln(0.9)$$

```
sum = 0
```

```
for i in data:
```

```
    if (y==1):
```

```
        nilai = ln( $\hat{y}_i$ )
```

```
    else:
```


```
        nilai = ln(1 -  $\hat{y}_i$ )
```


```
    sum = sum + nilai
```


```
CE = sum/length(sum)
```

Formula Cross Entropy

$$-\frac{1}{m} \sum_{i=1}^m (y_i \ln(\hat{y}_i) + (1 - y_i) \ln(1 - \hat{y}_i))$$

 $p_1 = 0.8$

 $p_2 = 0.7$

 $p_3 = 0.1$



 0.8

p_1

Label y_i $y_i = 1$



 0.7

p_2

$y_i = 1$



 0.9

$1 - p_{13}$

$y_i = 0$

Cross Entropy

$$-\ln(0.8) - \ln(0.7) - \ln(0.9)$$

sum = 0

for i in data:

sum = sum + $y_i * \ln(\hat{y}_i)$ + $(1 - y_i) * \ln(1 - y_i)$

CE = sum/length(sum)

Formula Cross Entropy

$$-\frac{1}{m} \sum_{i=1}^m (y_i \ln(\hat{y}_i) + (1 - y_i) \ln(1 - y_i))$$