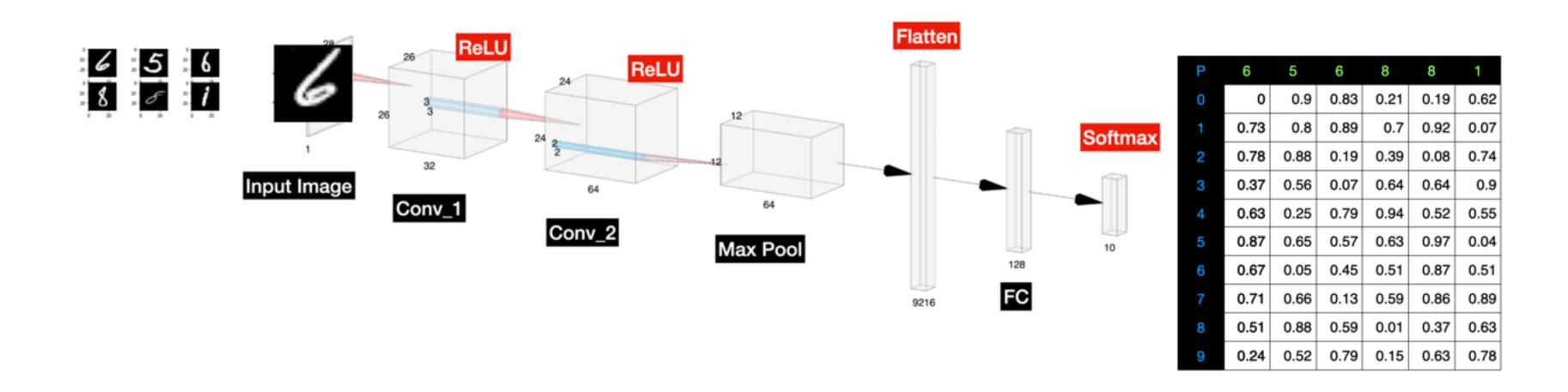


Loss Functions

Loss Functions are essential to training



Quantifying Loss



- How bad are the probabilities we predicted?
- How do we quantify the degree our prediction is off by?

Cross Entropy Loss or Categorical Cross Entropy Loss

Class	Predicted Probabilities	Ground Truth
0	0.1	0
1	0.2	0
2	0.1	0
3	0.05	0
4	0.05	0
5	0.05	0
6	0.05	0
7	0.3	1
8	0.05	0
9	0.05	0

- Cross Entropy Loss uses two distributions, our ground truth distribution p(x) and q(x) our predicted distribution.
- $L = -y \cdot log(\hat{y})$
- Where y is the ground truth vector, \hat{y} is the predicted distribution and '.' is the inner product.

Cross Entropy Loss a Simpler Example

Class	Predicted Probabilities	Ground Truth
0	0.3	0
1	0.6	1
2	0.1	0

•
$$L = -y \cdot log(\hat{y})$$

•
$$L = -(0 \times log(0.3) + 1 \times log(0.6) + 0 \times log(0.1)$$

•
$$L = -(0 + 1 \times -0.222 + 0) = 0.222$$

• NOTE:

Multi-class log loss rewards/penalises the correct classes only

$$L = \frac{1}{N} \sum_{i=1}^{N} L_i$$

•

Other Loss Functions

- Loss Functions are sometimes called Cost Functions
- For Binary Classification problems we use **Binary Cross-Entropy Loss** (same as categorical cross-entropy loss except it uses just one output node)
- For Regressions we often use the Mean Square Error (MSE)
 - Mean Square Error (MSE) = (Target Predicted)²

•
$$MSE = \frac{1}{n} \sum_{i=1}^{n} (Y_i - \hat{Y}_i)^2$$

- Other loss functions that are sometimes used:
 - L1, L2
 - Hinge Loss
 - Mean Absolute Error (MAE)



What do we do with our Quantified Loss?

- Updating all the weights of our model is not trivial
- How do we correctly update our weights to minimise loss?
- We use Back Propagation
- And we use the loss value for this!

Next...

Back Propagation

