Usage of objectives

An objective function (or loss function, or optimization score function) is one of the two parameters required to compile a model:

```
model.compile(loss='mean_squared_error', optimizer='sgd')
```

You can either pass the name of an existing objective, or pass a Theano/TensorFlow symbolic function that returns a scalar for each data-point and takes the following two arguments:

- y_true: True labels. Theano/TensorFlow tensor.
- y_pred: Predictions. Theano/TensorFlow tensor of the same shape as y_true.

The actual optimized objective is the mean of the output array across all datapoints.

For a few examples of such functions, check out the objectives source.

Available objectives

- mean_squared_error / mse
- mean_absolute_error / mae
- mean_absolute_percentage_error / mape
- mean_squared_logarithmic_error / msle
- squared_hinge
- hinge
- binary_crossentropy: Also known as logloss.
- categorical_crossentropy: Also known as multiclass logloss. **Note**: using this objective requires that your labels are binary arrays of shape (nb_samples, nb_classes).
- sparse_categorical_crossentropy: As above but accepts sparse labels. Note: this objective still requires that your labels have the same number of dimensions as your outputs; you may need to add a length-1 dimension to the shape of your labels, e.g with np.expand_dims(y, -1).
- **kullback_leibler_divergence** / **kld**: Information gain from a predicted probability distribution Q to a true probability distribution P. Gives a measure of difference between both distributions.
- poisson: Mean of (predictions targets * log(predictions))
- cosine proximity: The opposite (negative) of the mean cosine proximity between predictions and targets.