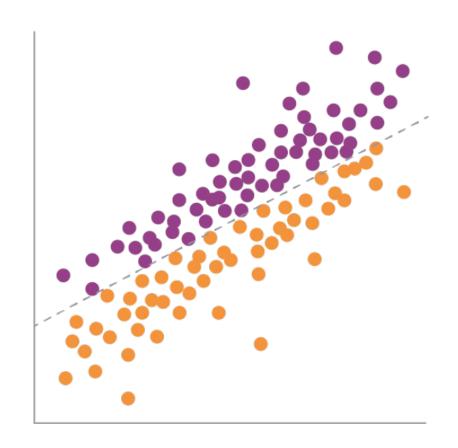
ENGR 3321: Introduction to Deep Learning for Robotics

Binary Classification



Binary Classification



Review: Model Training

- 1. Load dataset: X (features), y (labels)
- 2. (Randomly) Initialize model parameters: w, b.
- 3. Evaluate the model with a metric (e.g. BCE).
- 4. Calculate gradient of loss.
- 5. Update parameters a small step on the directions descending the gradient of loss.
- 6. Repeat 3 to 5 until converge.

Load Dataset

A dataset with $\,M\,$ samples:

- Each sample has N features: x_1, x_2, \ldots, x_N
- ullet Each sample is labeled: y

$$\mathcal{D} = \{ (^{(1)}x_1, ^{(1)}x_2, \dots, ^{(1)}x_N, ^{(1)}y), (^{(2)}x_1, ^{(2)}x_2, \dots, ^{(2)}x_N, ^{(2)}y), \dots, (^{(M)}x_1, ^{(M)}x_2, \dots, ^{(M)}x_N, ^{(M)}y) \}$$

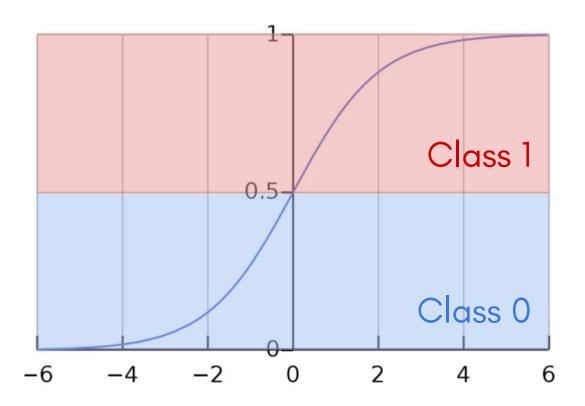
= {((1)
$$\mathbf{x}$$
, (1) y), ((2) \mathbf{x} , (2) y),..., ((M) \mathbf{x} , (M) y)}

$$(i)y \in \{0,1\}$$

Initialize Model

$$\hat{\mathbf{y}} = \sigma(\mathbf{X} \cdot \mathbf{w}^T + \mathbf{b}) = \sigma(\mathbf{z})$$
(M,1) (M,N) (N,1) (M,1) (M,1)

Sigmoid Classification



Binary Cross Entropy Loss

$$\mathcal{L}(\hat{\mathbf{y}}, \mathbf{y}) = \frac{1}{M} \sum_{i=1}^{M} -^{(i)} y \ln^{(i)} \hat{y} - (1 - ^{(i)} y) \ln(1 - ^{(i)} \hat{y}) = \overline{-\mathbf{y} \ln \hat{\mathbf{y}} - (1 - \mathbf{y}) \ln(1 - \hat{\mathbf{y}})}$$

Gradient of Loss (BCE)

Gradient of Loss (MSE) Not Recommend

$$\frac{\partial \mathcal{L}}{\partial \mathbf{w}} = \begin{bmatrix} \frac{\partial \mathcal{L}}{\partial w_1} & \frac{\partial \mathcal{L}}{\partial w_2} & \dots & \frac{\partial \mathcal{L}}{\partial w_N} \end{bmatrix} = \frac{1}{M} [(\hat{\mathbf{y}} - \mathbf{y}) * \hat{\mathbf{y}} * (1 - \hat{\mathbf{y}})]^T \cdot \mathbf{X}$$

$$\frac{\partial \mathcal{L}}{\partial h} = \overline{(\hat{\mathbf{y}} - \mathbf{y}) * \hat{\mathbf{y}} * (1 - \hat{\mathbf{y}})}$$

Gradient Descent

Given dataset:
$$\left\{ \begin{pmatrix} (1)\mathbf{x}, (1)y \end{pmatrix}, \begin{pmatrix} (2)\mathbf{x}, (2)y \end{pmatrix}, \dots, \begin{pmatrix} (M)\mathbf{x}, (M)y \end{pmatrix} \right\}$$

Initialize \mathbf{w} and b
Repeat until converge $\left\{ \mathbf{w} := \mathbf{w} - \alpha \frac{\partial \mathcal{L}}{\partial \mathbf{w}} \right\}$

$$b := b - \alpha \frac{\partial \mathcal{L}}{\partial b}$$

where α is learning rate