

→ What is Loss function?

Loss function is a method of ~~ex~~ evaluating how well your algorithm is modelling your dataset.

if loss function → high (algorithm is poor)

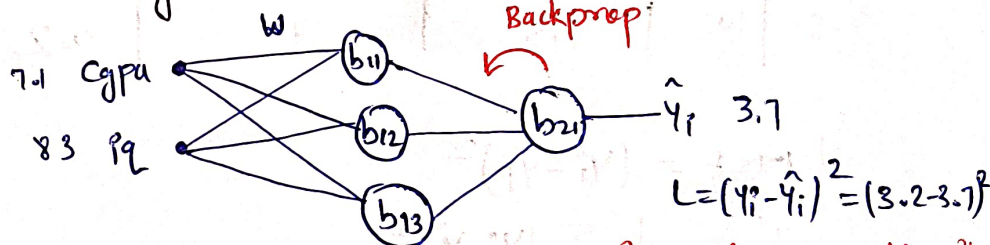
if loss function → low (algorithm is great)

Why is Loss function important?

You can't improve what you can't measure

Loss function in Deep learning.

cgpa	iq	Package
7.1	88	3.2
8.5	91	4.5
6.3	102	6.1
5.1	87	2.7



According to loss function it is going back and adjust the value of weights and bias

Loss functions in DL

Regression

- MSE
- MAE
- huber loss

Classification

- binary cross entropy
- categorical cross entropy
- hinge loss

object detection

- Focal loss

Autoencoders

- KL divergence

GAN

- discriminator loss
- minimax gan loss

Embedding

- Triplet loss

→ Loss function vs Cost function:

Loss function → Single training ka loss.
or
Error function

$$(y_i - \hat{y}_i)^2$$

Eg:- $y_i = 6.3, \hat{y}_i = 6.1$

$$\text{Loss function} = (6.3 - 6.1)^2$$

Cost function:- All over data ka loss is called cost function.

$$= \frac{1}{n} \sum (y_i - \hat{y}_i)^2$$

→ Same loss functions

Regression

1. Mean Squared Error (MSE):-
or Squared loss or L2 loss

Cgpa	iq	y_i package	\hat{y}_i prediction	$y_i - \hat{y}_i$
6.3	100	6.3	6.1	0.2
7.1	91	4.1	4	0.1
8.5	83	3.5	3.7	-0.2
9.2	102	7.5	7	0.2

Jiska $(y_i - \hat{y}_i)$ high hoga
uske karan weight or
biases mai drastic
change aya gai.

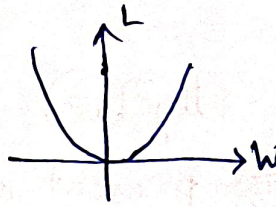
Jisk ka low hai
usmai kam change hoga.

$$L_{MSE} = (y_i - \hat{y}_i)^2$$

$$C = \frac{1}{n} \sum (y_i - \hat{y}_i)^2$$

Advantages

1. Easy to Interpret.
2. Differentiable
3. Only 1 local Minima.



Disadvantages

1. Error unit (squared)
2. Not Robust to outlier.

Outlier ko jyada value karta hai

If there is too many outlier then MSE is not used.

^{Output} ~~loss~~ layer mai activation function linear hona chiyaa then we use \rightarrow MSE.

2. Mean Absolute Error (MAE) OR L_1 loss.

$$L = |y_i - \hat{y}_i|$$

$$C = \frac{1}{n} \sum |y_i - \hat{y}_i|$$

If there is outlier in data then we use MAE.

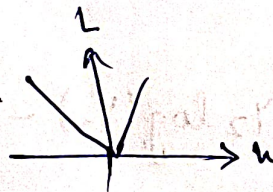
Advantages

1. Intuitive and easy to understand.
2. Unit \rightarrow same $\rightarrow y$
3. Robust to outliers

Outlier ko jyada value nahi karta hai.

Disadvantages

1. Not differentiable (subgradient is used)



3. Huber Loss

$$L = \begin{cases} \frac{1}{2} (y - \hat{y})^2 & \text{for } |y - \hat{y}| \leq \delta \rightarrow \text{outlier nahi hai} \\ \delta |y - \hat{y}| - \frac{1}{2} \delta^2 & \text{otherwise} \rightarrow \text{outlier hai} \end{cases}$$

$\delta \rightarrow$ hyperparameter

Combination of both MSE and MAE.

Classification

1. Binary Cross Entropy:- (log loss)

When Two class present only \rightarrow like placed or not.

$$\text{Loss fun}^n = -y \log(\hat{y}) - (1-y) \log(1-\hat{y})$$

$y \rightarrow$ actual value

$\hat{y} \rightarrow$ prediction

In output layer the activation function is Sigmoid then we use BCE.

$$\text{Cost fun}^n = -\frac{1}{n} \left[\sum_{i=1}^n y_i \log(\hat{y}_i) - (1-y_i) \log(1-\hat{y}_i) \right]$$

Advantage

1. Differentiable

Disadvantage

1. Multi local minima
2. Intuitive.

2. Categorical Cross Entropy:-

\rightarrow when multi-class Classification problem.

\rightarrow Used in softmax Regression.

$$L = - \sum_{j=1}^k y_j \log(\hat{y}_j) \quad \text{where } k \text{ is no. of classes.}$$

let $k=3$

$$L = -y_1 \log(\hat{y}_1) - y_2 \log(\hat{y}_2) - y_3 \log(\hat{y}_3)$$

Used for slow categories.

Activation funⁿ of output layer \rightarrow softmax

$$f(z_1) = \frac{e^{z_1}}{e^{z_1} + e^{z_2} + e^{z_3}}, \quad f(z_2) = \frac{e^{z_2}}{e^{z_1} + e^{z_2} + e^{z_3}}, \quad f(z_3) = \frac{e^{z_3}}{e^{z_1} + e^{z_2} + e^{z_3}}$$

$$f(z_1) + f(z_2) + f(z_3) = 1$$

In output layer no. of node = no. of classes.

output column per \rightarrow one hot encoding

$$C = -\frac{1}{n} \sum_{i=1}^n \sum_{j=1}^k y_{ij} \log(\hat{y}_{ij})$$

Sparse categorical Cross Entropy

In sparse categorical output column is used
Contexted \rightarrow Integer encoding.

All is same like ~~spar~~ categorical Cross entropy

when $y=1$ predication $\rightarrow [0.1 \ 0.4 \ 0.5]_{y=1} \leftarrow 1/2/3$

$$L = -y_1 \log(\hat{y}_1) = -1 \log(0.1)$$

fast then
categorical cross

when $y=2$

$$L = -y_2 (\log \hat{y}_2) = -1 \log(0.4)$$

Used in large categorical.