

→ What is Loss function?

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

If loss function → high (algorithm is poor)

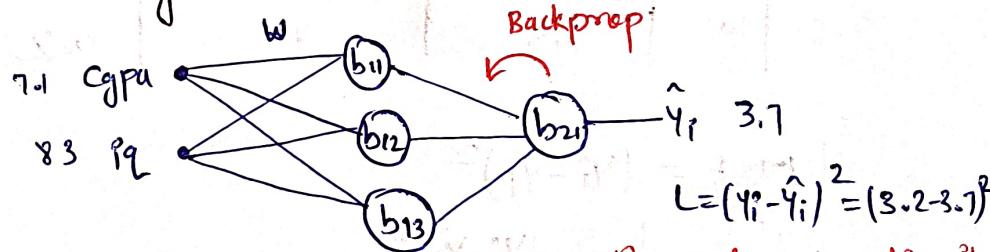
If loss function → low (algorithm is great)

Why is Loss function important?

You can't improve what you can't measure

Loss function in Deep learning.

Cgpa	Pq	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 if going back and arrest the value of weights and biases
 $L = (\hat{y}_1 - y_1)^2 = (3.2 - 3.7)^2$

Loss functions in DL

Regression

- + MSE
- + MAE
- + Huber loss

Classification

- + binary crossentropy
- + categorical cross entropy
- + hinge loss

Autoencoders

- + KL divergence

GAN

- + discriminator loss
- + minmax gan loss

Object detection

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

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

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

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

→ Some loss functions

Regression

1. Mean Squared Error (MSE) :-

OR Squared loss OR L2 loss

GPA	IQ	package	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

Jiske $(y_i - \hat{y}_i)$ high hoga
use ke karen weight OR
biases mai drastic
change aya gai.

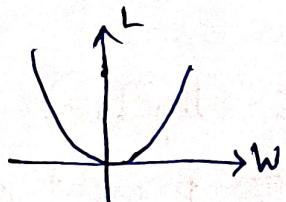
Jiske ka low hai
use mai kaam change hoga.

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

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

Advantages

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



Outlier ko jyada value karta hai

Disadvantages

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

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

Output

last layer mai activation function linear hona chahiye then we use \rightarrow MSE.

2. Mean Absolute Error (MAE)

OR L1 loss.

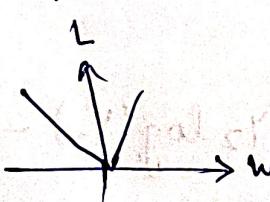
$$L = |y_i - \hat{y}_i|$$

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

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 on not.

$$\text{Loss fun} = -y \log(\hat{y}) - (1-y) \log(1-\hat{y}) \quad y \rightarrow \text{actual value}$$

$\hat{y} \rightarrow \text{prediction}$

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

$$\text{Cost fun} = -\frac{1}{n} \left[\sum_{i=0}^n y_i \log(\hat{y}_i) - (1-y_i) \log(1-\hat{y}_i) \right]$$

Advantage

1. Differentiable

Disadvantage

1. Multi local minima
2. Intuitive.

2. Categorical Cross Entropy:-

\hookrightarrow when multi-class Classification problem.

\hookrightarrow 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 $K=3$

$$L = -y_1 \log(\hat{y}_1) - y_2 \log(\hat{y}_2) - y_3 \log(\hat{y}_3) \quad \# \text{Used for slow categories}$$

Activation fun 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.

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

(10)

Sparse categorical cross entropy

In sparse categorical output column is used
converted → Integer encoding.

All is same like ~~sparse~~ categorical cross entropy.

when $y=1$ prediction $\rightarrow [0.1 \ 0.4 \ 0.5] \ y=1 \leftarrow 1/2/3$

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

fast then
categorical cross

when $y=2$

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

Used in large categorical.