C1 W2 Lab 1 huber-loss

July 2, 2021

1 Ungraded Lab: Huber Loss

In this lab, we'll walk through how to create custom loss functions. In particular, we'll code the Huber Loss and use that in training the model.

1.1 Imports

```
[]: try:
    # %tensorflow_version only exists in Colab.
    %tensorflow_version 2.x
except Exception:
    pass

import tensorflow as tf
import numpy as np
from tensorflow import keras
```

1.2 Prepare the Data

Our dummy dataset is just a pair of arrays xs and ys defined by the relationship y = 2x - 1. xs are the inputs while ys are the labels.

```
[]: # inputs
xs = np.array([-1.0, 0.0, 1.0, 2.0, 3.0, 4.0], dtype=float)

# labels
ys = np.array([-3.0, -1.0, 1.0, 3.0, 5.0, 7.0], dtype=float)
```

1.3 Training the model

Let's build a simple model and train using a built-in loss function like the mean_squared_error.

```
[]: model = tf.keras.Sequential([keras.layers.Dense(units=1, input_shape=[1])])
model.compile(optimizer='sgd', loss='mean_squared_error')
model.fit(xs, ys, epochs=500,verbose=0)
```

```
print(model.predict([10.0]))
```

1.3.1 Custom Loss

Now let's see how we can use a custom loss. We first define a function that accepts the ground truth labels (y_true) and model predictions (y_pred) as parameters. We then compute and return the loss value in the function definition.

```
[]: def my_huber_loss(y_true, y_pred):
    threshold = 1
    error = y_true - y_pred
    is_small_error = tf.abs(error) <= threshold
    small_error_loss = tf.square(error) / 2
    big_error_loss = threshold * (tf.abs(error) - (0.5 * threshold))
    return tf.where(is_small_error, small_error_loss, big_error_loss)</pre>
```

Using the loss function is as simple as specifying the loss function in the loss argument of model.compile().

```
[]: model = tf.keras.Sequential([keras.layers.Dense(units=1, input_shape=[1])])
    model.compile(optimizer='sgd', loss=my_huber_loss)
    model.fit(xs, ys, epochs=500,verbose=0)
    print(model.predict([10.0]))
```