Output Layers and Loss Functions

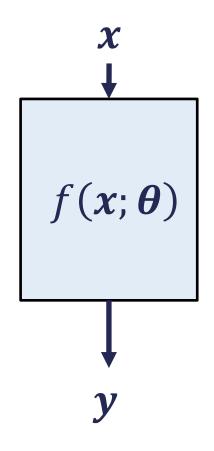
Course 3, Module 3, Lesson 2

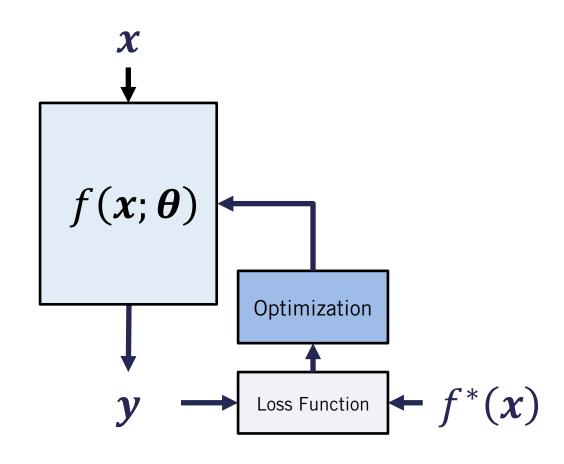


Learning Objectives

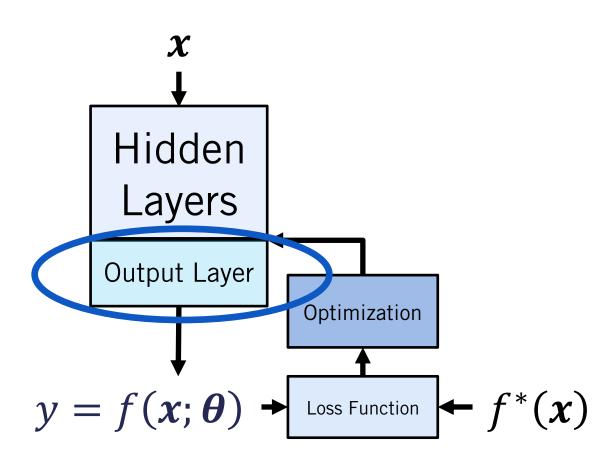
- Learn the general process of designing machine learning algorithm, and extend it to the design of neural networks
- Learn different types of neural network loss
 functions that can be used depending on the type of task at hand

Machine Learning Algorithm Design



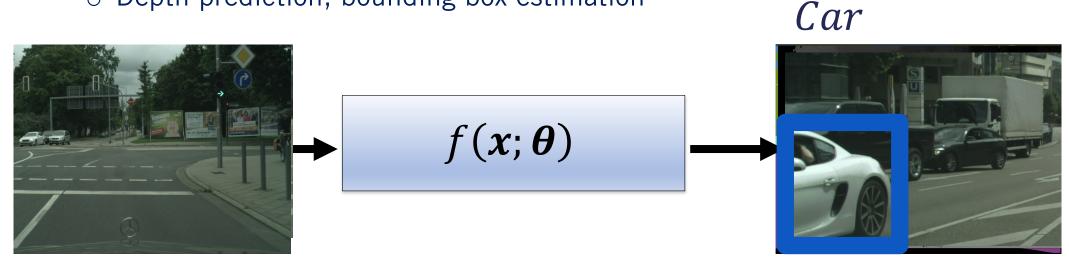


Artificial Neural Networks



Tasks: Classification and Regression

- Classification: Given input x map it to one of k classes or categories.
 - o Image classification, semantic segmentation
- **Regression**: Given input x map it to a real number
 - Depth prediction, bounding box estimation

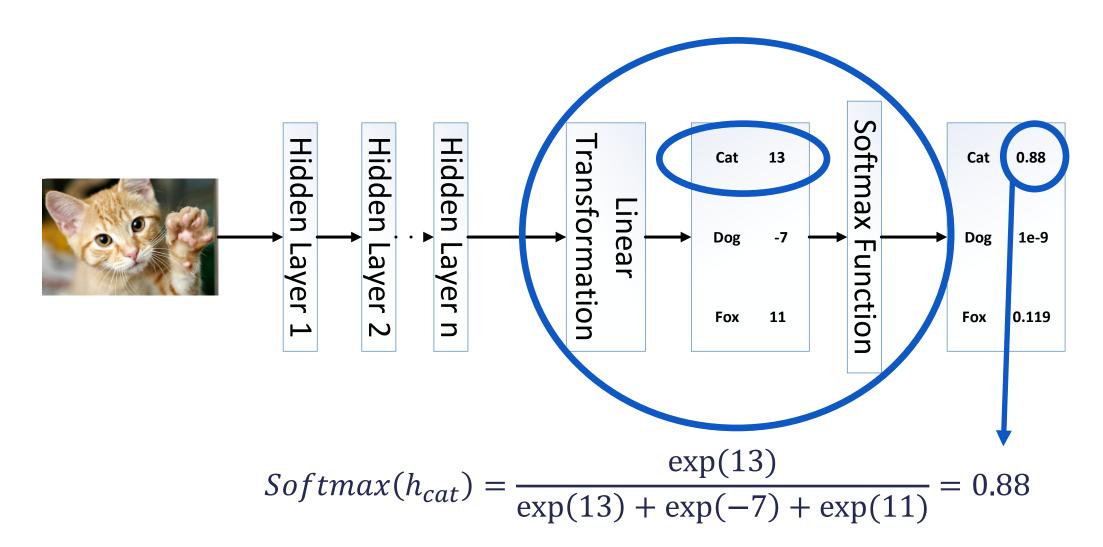


- Softmax output layers are most often used as the output of a classifier, to represent the probability distribution over K different classes
- The Softmax output layer is comprised of:
 - A linear transformation:

$$z = W^T h + b$$

Followed by the **Softmax** function:

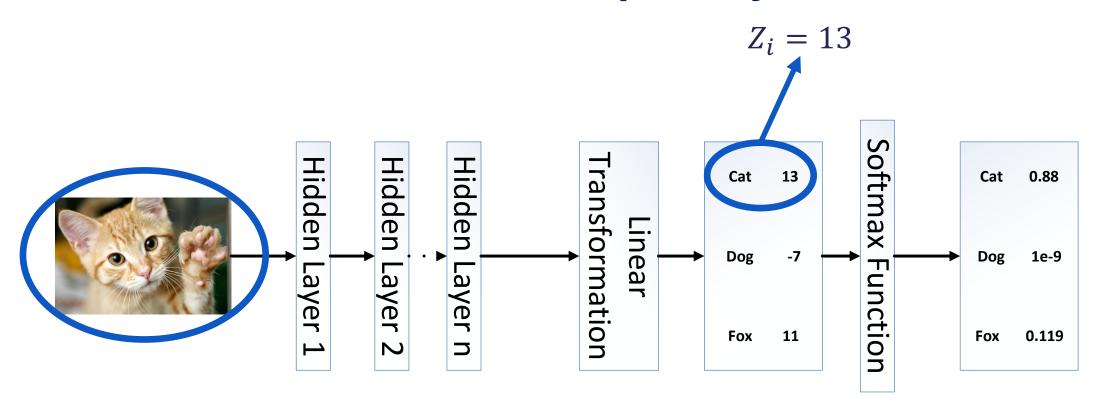
$$Softmax(z_i) = \frac{\exp(z_i)}{\sum_{j} \exp(z_j)}$$



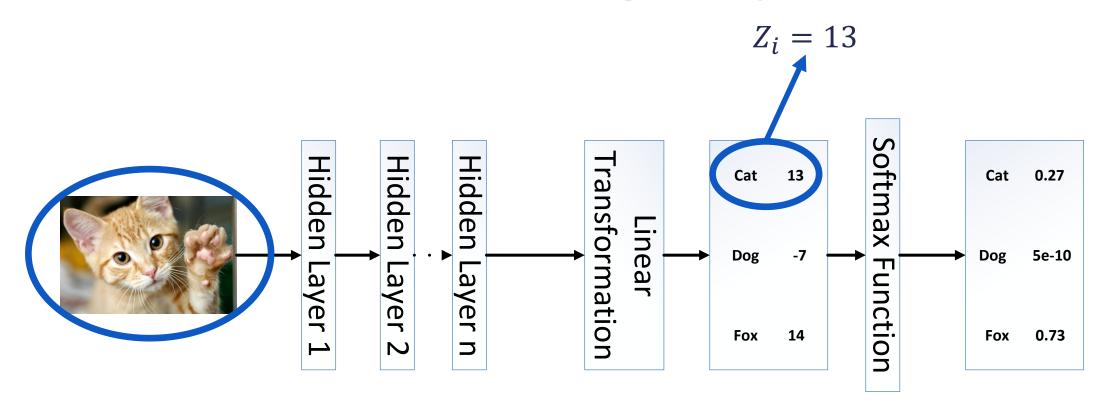
Classification: Cross-Entropy Loss Function

 By considering the output of the softmax output layer as a probability distribution, the Cross Entropy Loss function is derived using maximum likelihood as:

$$L(\theta) = -\log(Softmax(z_i)) = (-z_i) + (\log \sum_{j} \exp(z_j))$$



$$L(\theta) = -z_i + \log \sum_j \exp(z_j) = -13 + \log(\exp(13) + \exp(-7) + \exp(11)) = 0.12$$



$$L(\theta) = -z_i + \log \sum_j \exp(z_j) = -13 + \log(\exp(13) + \exp(-7) + \exp(14)) = 1.31$$

Regression: Linear Output Layers

 Linear Output Units are based only on an affine transformation with no non-linearity

$$z = W^T h + b$$

• Linear Output Units are usually used with the Mean Squared Error loss function to model the mean of a probability distribution:

$$L(\theta) = \sum_{i} (z_i - f^*(x_i))^2$$

Summary

- To build a machine learning model you need:
 - A model
 - A loss function
 - An optimization procedure
- Loss functions are chosen based on the task at hand
- Next: Optimization

