

## W2 Assignment: Creating a Custom Loss Function

This short exercise will require you to write a simple linear regression neural network that is trained on two arrays:  $x$ s (inputs) and  $y$ s (labels), where the relationship between each corresponding element is  $y = 2x - 1$ .

$x$ s = [-1.0, 0.0, 1.0, 2.0, 3.0, 4.0]

$y$ s = [-3.0, -1.0, 1.0, 3.0, 5.0, 7.0]

You will need to implement a custom loss function that returns the root mean square error (RMSE) of  $y_{true} - y_{pred}$ . Let's begin!

```
In [1]: import tensorflow as tf
import numpy as np
from tensorflow import keras
from tensorflow.keras import backend as K

import utils
```

```
In [2]: # inputs
xs = np.array([-1.0, 0.0, 1.0, 2.0, 3.0, 4.0], dtype=float)

# Labels. relationship with the inputs above is y=2x-1.
ys = np.array([-3.0, -1.0, 1.0, 3.0, 5.0, 7.0], dtype=float)
```

### Define the custom loss function (TODO)

Define the custom loss function below called `my_rmse()` that returns the RMSE between the target (`y_true`) and prediction (`y_pred`).

You will return  $\sqrt{\text{error}}$ , where  $\text{error} = \text{mean}((y_{true} - y_{pred})^2)$

- `error`: the difference between the true label and predicted label.
- `sqr_error`: the square of the error.
- `mean_sqr_error`: the mean of the square of the error
- `sqr_mean_sqr_error`: the square root of the mean of the square of the error (the root mean squared error).
- Please use `K.mean`, `K.square`, and `K.sqrt`.
- The steps are broken down into separate lines of code for clarity. Feel free to combine them, and just remember to return the root mean squared error.

```
In [3]: ## Please uncomment all lines in this cell and replace those marked with `# YOUR CODE HERE`.
## You can select all lines in this code cell with Ctrl+A (Windows/Linux) or Cmd+A (Mac), then press Ctrl+/ (Windows/Linux) or
Cmd+Z (Mac) to undo.

def my_rmse(y_true, y_pred):
    error = y_true - y_pred
    sqr_error = K.square(error)
    mean_sqr_error = K.mean(sqr_error)
    sqr_mean_sqr_error = K.sqrt(mean_sqr_error)
    return sqr_mean_sqr_error
```

```
In [4]: utils.test_my_rmse(my_rmse)
```

All public tests passed

### Define a model using the custom loss function (TODO)

Similar to the ungraded labs, you will define a simple model and pass the function you just coded as the loss.

- When compiling the model, you'll choose the `sgd` optimizer and set the `loss` parameter to the custom loss function that you just defined.
- For grading purposes, please leave the other parameter values as is.

```
In [5]: ## Please uncomment all lines in this cell and replace those marked with `# YOUR CODE HERE`.
## You can select all lines in this code cell with Ctrl+A (Windows/Linux) or Cmd+A (Mac), then press Ctrl+/ (Windows/Linux) or
Cmd+Z (Mac) to undo.

# define the model architecture
model = tf.keras.Sequential([keras.layers.Dense(units=1, input_shape=[1])])

# use the function you just coded as the loss
model.compile(optimizer='sgd', loss=my_rmse)

# train the model
model.fit(xs, ys, epochs=500, verbose=0)

# test with a sample input
print(model.predict([10.0]))

[[19.072166]]
```

```
In [6]: utils.test_model_loss(model.loss)
```

All public tests passed

```
In [ ]:
```