

# 损失函数.

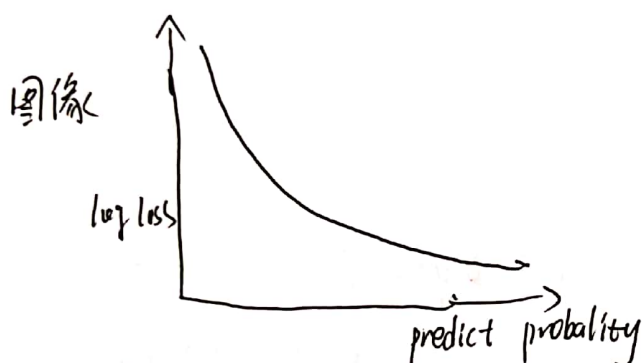
1. 分类错误率.

2. 均方误差  $MSE = \frac{1}{n} \sum_{i=1}^n (\hat{y}_i - y_i)^2$ .

3. 交叉熵:  $L = \frac{1}{n} \sum_{i=1}^n L_i = \frac{1}{n} \sum_{i=1}^n [-y_i \log(p_i) + (1-y_i) \cdot \log(1-p_i)]$

4.  $y_i$  为 label 正类为 1 负类为 0

二分类  $L = \frac{1}{n} \sum_{i=1}^n L_i = -\frac{1}{n} \sum_{i=1}^n \sum_{c=1}^M y_{i,c} \log(p_{i,c})$



学习过程.

w. Scores

$\rightarrow S_i = 1.8 \rightarrow \sigma(S_i) = \frac{1}{1 + e^{-S_i}} \rightarrow p_i = 0.14 \rightarrow L_i = -y_i \log p_i + (1-y_i) \log(1-p_i)$

$\frac{\partial L_i}{\partial w_i} \quad \frac{\partial p_i}{\partial S_i} \quad \frac{\partial L_i}{\partial p_i}$

$\frac{\partial L_i}{\partial w_i} = \frac{1}{n} \frac{\partial L_i}{\partial w_i} = \frac{1}{n} \frac{\partial L_i}{\partial p_i} \cdot \frac{\partial p_i}{\partial S_i} \cdot \frac{\partial S_i}{\partial w_i}$

$\frac{\partial L_i}{\partial p_i} \quad L_i = -[y_i \log(p_i) + (1-y_i) \log(1-p_i)]$

$= \frac{\partial -[y_i \log(p_i) + (1-y_i) \log(1-p_i)]}{\partial p_i} = -\frac{y_i}{p_i} - [(1-y_i) \cdot \frac{1}{1-p_i} \cdot (-1)]$   
 $= -\frac{y_i}{p_i} + \frac{1-y_i}{1-p_i}$

(1)



扫描全能王 创建

$$p = \sigma(s) = \frac{1}{1+e^{-x}} \quad \frac{\partial l_i}{\partial s_i} = \sigma(s_i)(1-\sigma(s_i))$$

$$\frac{\partial s_i}{\partial w_i} = x_i$$

$$\begin{aligned} \frac{\partial L}{\partial w_i} &= \frac{\partial L_i}{\partial l_i} \cdot \frac{\partial l_i}{\partial s_i} \cdot \frac{\partial s_i}{\partial w_i} = \left[ -\frac{y_i}{p_i} + \frac{1-y_i}{1-p_i} \right] \cdot \sigma(s_i) \cdot [1-\sigma(s_i)] \cdot x_i \\ &= \underbrace{[\sigma(s_i) - y_i]} \cdot x_i \end{aligned}$$

~~$$F_L(p_i) = -p_i(1-p_i)^{y_i} \log(p_i)$$~~

Focal loss.

$$F_L(p_i) = -(1-p_i)^{1-y_i} \log(p_i)$$

$$CE(p, y) = \begin{cases} -\log(p) & \text{if } y=1 \\ -\log(1-p) & \text{otherwise} \end{cases}$$

简单负样本过多

1. 当  $y=1$  是 true label 样本被分错  $(1-p_i)$  接近 1 损失不受影响

$p_i \rightarrow 1$   $(1-p_i)$  接近 0 分的错样本权重调低，降低分得对对样本的贡献 <sup>loss</sup>

