

CS 4803 / 7643: Deep Learning

Topics:

- Linear Classifiers
- Loss Functions

Dhruv Batra
Georgia Tech

Administrativa

- Notes and readings on class webpage
 - https://www.cc.gatech.edu/classes/AY2020/cs7643_fall/
 - Issues from PS0 submission
 - Instructions not followed = not graded
1. We will be using Gradescope to collect your assignments. Please read the following instructions for submitting to Gradescope carefully! Failure to follow these instructions may result in parts of your assignment not being graded. We will not entertain regrading requests for failure to follow instructions.
 - For Section 1: Multiple Choice Questions, it is mandatory to use the L^AT_EX template provided on the class webpage (https://www.cc.gatech.edu/classes/AY2020/cs7643_fall/assets/ps0.zip). For every question, there is only one correct answer. To mark the correct answer, change `\choice` to `\CorrectChoice`
 - For Section 2: Proofs, each problem/sub-problem is in its own page. This section has 5 total problems/sub-problems, so you should have 5 pages corresponding to this section. Your answer to each sub-problem should fit in its corresponding page.
 - For Section 2, L^AT_EX'd solutions are strongly encouraged (solution template available at https://www.cc.gatech.edu/classes/AY2020/cs7643_fall/assets/ps0.zip), but scanned handwritten copies are acceptable. If you scan handwritten copies, please make sure to append them to the pdf generated by L^AT_EX for Section 1.

What is the collaboration policy?

- Collaboration

3. We generally encourage you to collaborate with other students. You may talk to a friend, discuss the questions and potential directions for solving them. However, you need to write your own solutions and code separately, and *not* as a group activity. Please list the students you collaborated with.

Exception: PS0 is meant to serve as a background preparation test. You must NOT collaborate on PS0.

- Zero tolerance on plagiarism

Academic Misconduct Process

PROCESS

- [How Does the Academic Misconduct Process Begin?](#)
- [Who Can Hear My Case?](#)
- [What Can I Do To Prepare?](#)
- [Office of Student Integrity Meeting Process](#)
- [Possible Outcome of the Process](#)
- [Faculty Notifications](#)

Any person may file a complaint against a student for violation of the Student Code of Conduct. The complaint should be sent to OSI using the incident referral form. An OSI staff member may contact you during the investigation of the case for more information and to keep updated on the status of the process. Alternatively, the instructor of record for the course may hold a Faculty Conference (refer to Faculty Conference page for more information). The complaint should be submitted as soon as possible after the event takes place or when it is reasonably discovered, no later than thirty (30) business days following the discovery of the incident. In extraordinary circumstances, OSI may waive this timeline.

Students who wish to report an alleged violation of the Student Code of Conduct should notify their instructor. Students may also speak to a member of the Honor Advisory Council or direct questions to staff members in the Office of Student Integrity.

Recap from last time

Image Classification: A core task in Computer Vision



[This image](#) by [Nikita](#) is licensed under [CC-BY 2.0](#).

(assume given set of discrete labels)
{dog, cat, truck, plane, ...}



cat

An image classifier

```
def classify_image(image):  
    # Some magic here?  
    return class_label
```

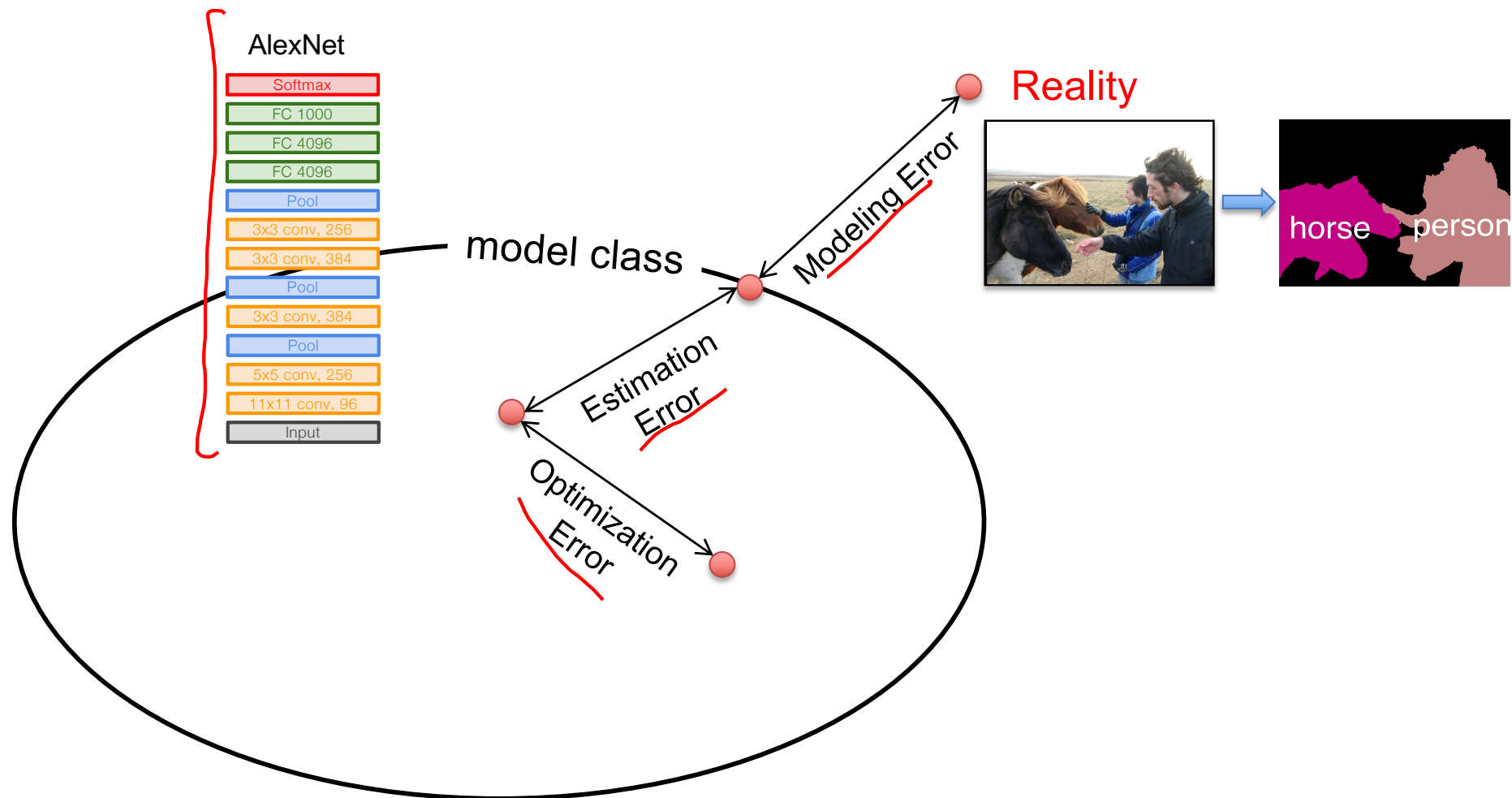
Unlike e.g. sorting a list of numbers,

no obvious way to hard-code the algorithm for recognizing a cat, or other classes.

Supervised Learning

- Input: x (images, text, emails...)
- Output: y (spam or non-spam...)
- (Unknown) Target Function
 - $f: X \rightarrow Y$ (the “true” mapping / reality)
- Data
 - $\{(x_1, y_1), (x_2, y_2), \dots, (x_N, y_N)\}$
- Model / Hypothesis Class
 - $H = \{h: X \rightarrow Y\}$
 - e.g. $y = h(x) = \text{sign}(w^T x)$
- ~~Loss~~ Function
 - How good is a model wrt my data D ?
- Learning = Search in hypothesis space
 - Find best h in model class.

Error Decomposition



First classifier: Nearest Neighbor

```
def train(images, labels):  
    # Machine learning!  
    return model
```



Memorize all
data and labels

```
def predict(model, test_images):  
    # Use model to predict labels  
    return test_labels
```



Predict the label
of the most similar
training image

Nearest Neighbours



Instance/Memory-based Learning

Four things make a memory based learner:

- A distance metric $d(\vec{x}_i, \vec{x}_j)$
- How many nearby neighbors to look at?
- A weighting function (optional)
- How to fit with the local points?

Hyperparameters

Your Dataset

Idea #4: Cross-Validation: Split data into **folds**, try each fold as validation and average the results

fold 1	fold 2	fold 3	fold 4	fold 5	test
fold 1	fold 2	fold 3	fold 4	fold 5	test
fold 1	fold 2	fold 3	fold 4	fold 5	test

Useful for small datasets, but not used too frequently in deep learning

Problems with Instance-Based Learning

- Expensive
 - No Learning: most real work done during testing
 - For every test sample, must search through all dataset – very slow!
 - Must use tricks like approximate nearest neighbour search
- Doesn't work well when large number of irrelevant features
 - Distances overwhelmed by noisy features
- Curse of Dimensionality
 - Distances become meaningless in high dimensions
 - (See proof in next lecture)

Plan for Today

- Linear Classifiers
 - Linear scoring functions
- Loss Functions
 - Multi-class hinge loss
 - Softmax cross-entropy loss



Linear Classification

Neural Network

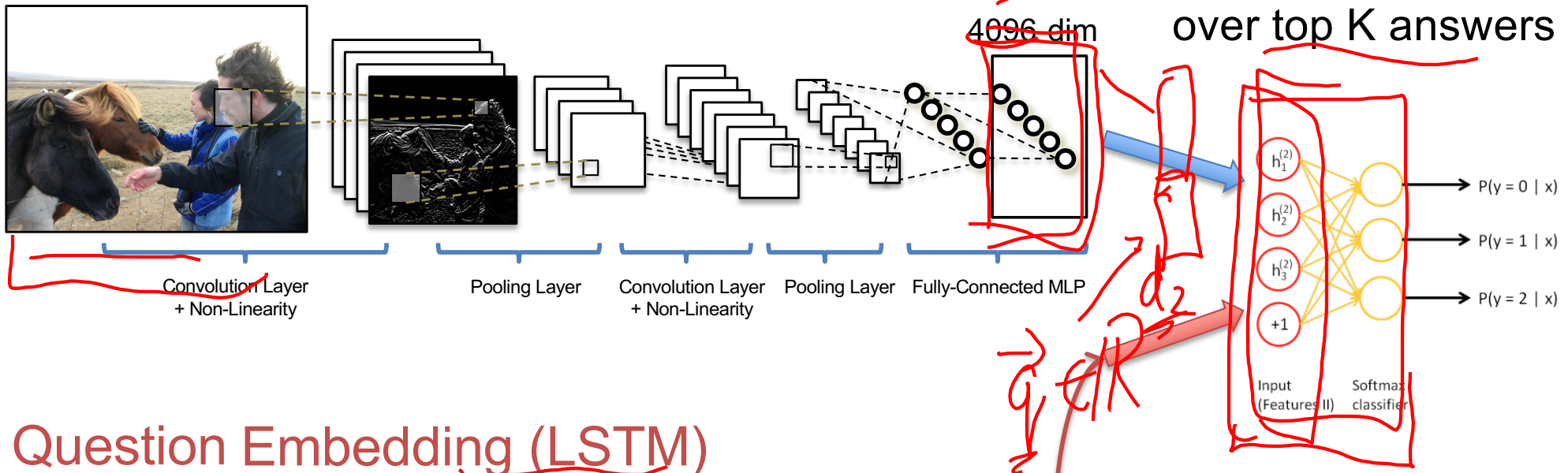
Linear
classifiers



[This image](#) is [CC0.1.0](#) public domain

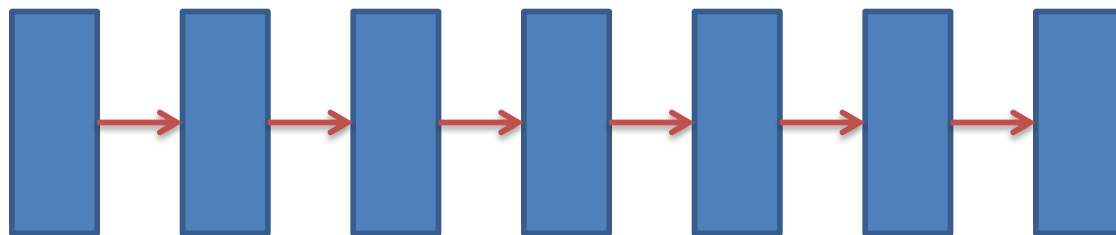
Visual Question Answering

Image Embedding (VGGNet)



Question Embedding (LSTM)

“How many horses are in this image?”



Recall CIFAR10

airplane



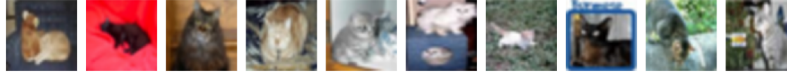
automobile



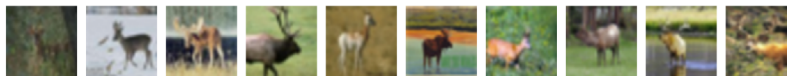
bird



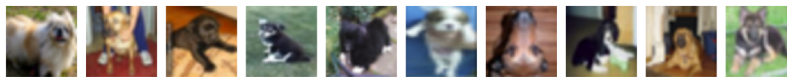
cat



deer



dog



frog



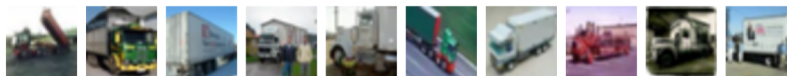
horse



ship



truck



50,000 training images
each image is 32x32x3

10,000 test images.

Parametric Approach

Image



Array of 32x32x3 numbers
(3072 numbers total)

$x \in \mathbb{R}^n$

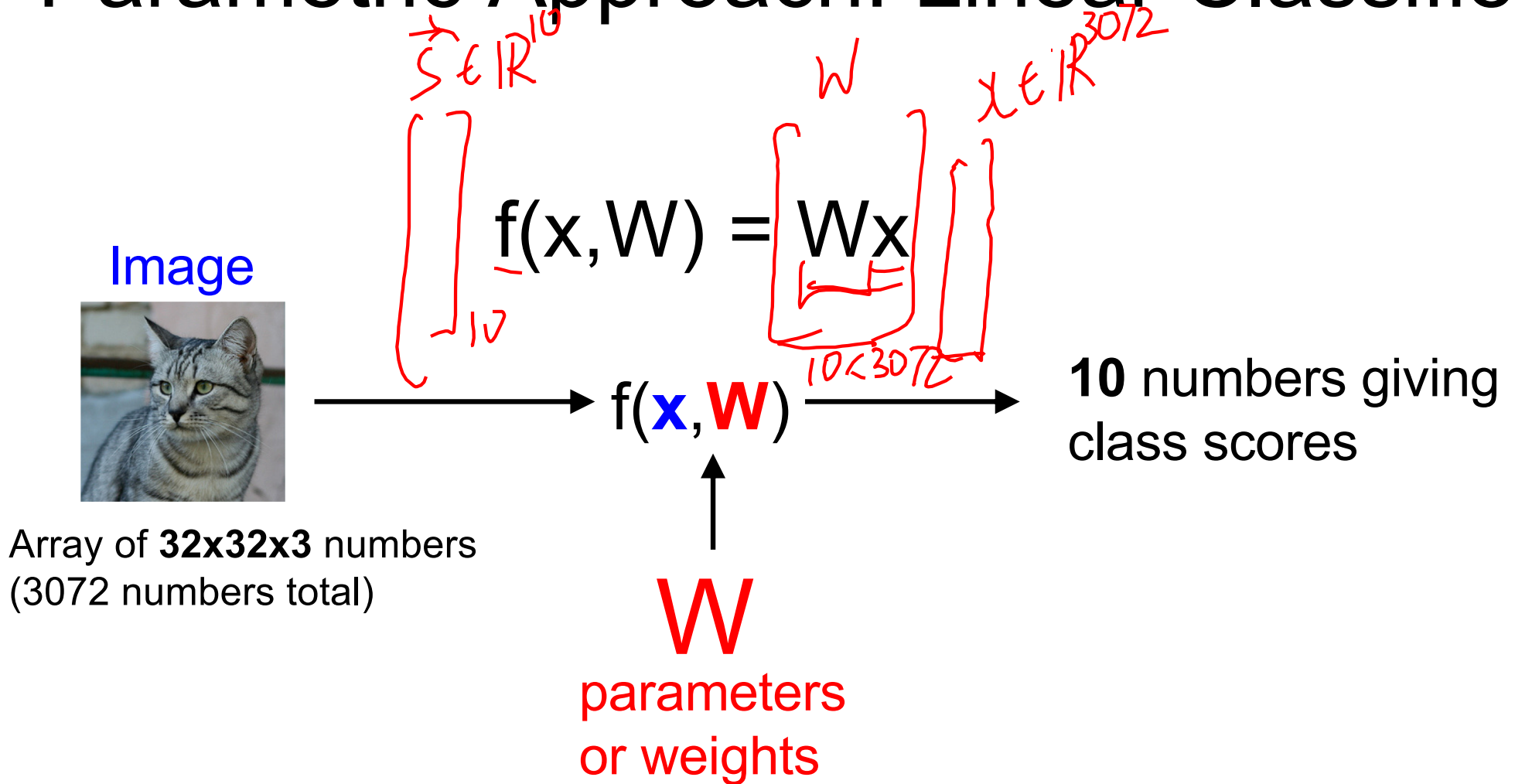
$f(x, W)$

W

parameters
or weights

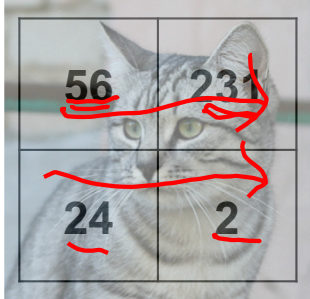
10 numbers giving
class scores

Parametric Approach: Linear Classifier



Example with an image with 4 pixels, and 3 classes (cat/dog/ship)

Stretch pixels into column

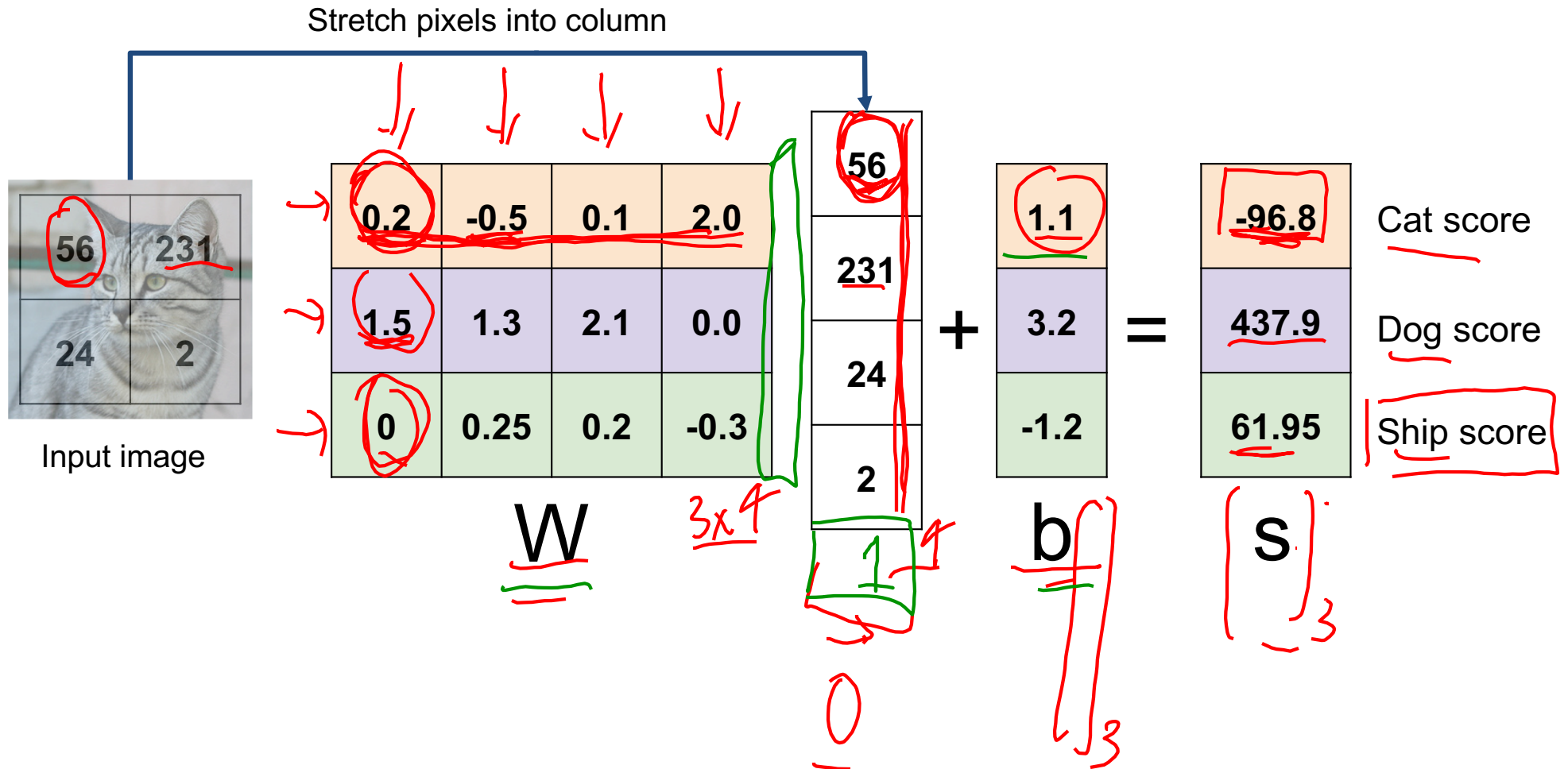


Input image



x

Example with an image with 4 pixels, and 3 classes (cat/dog/ship)



0.2	-0.5	0.1	2.0
1.5	1.3	2.1	0.0
0	0.25	0.2	-0.3

W

56
231
24
2

x_i

+

1.1
3.2
-1.2

b

↔

0.2	-0.5	0.1	2.0	1.1
1.5	1.3	2.1	0.0	3.2
0	0.25	0.2	-0.3	-1.2

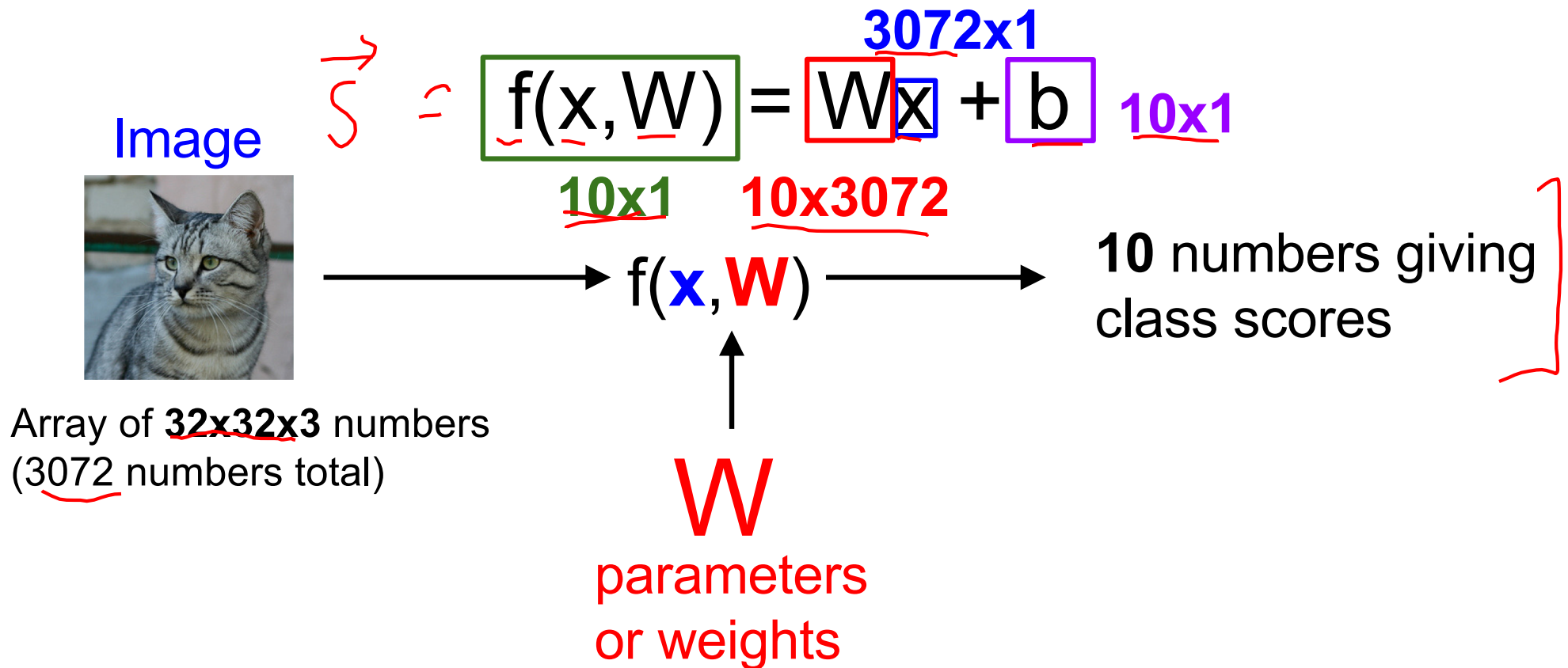
W b

new, single W

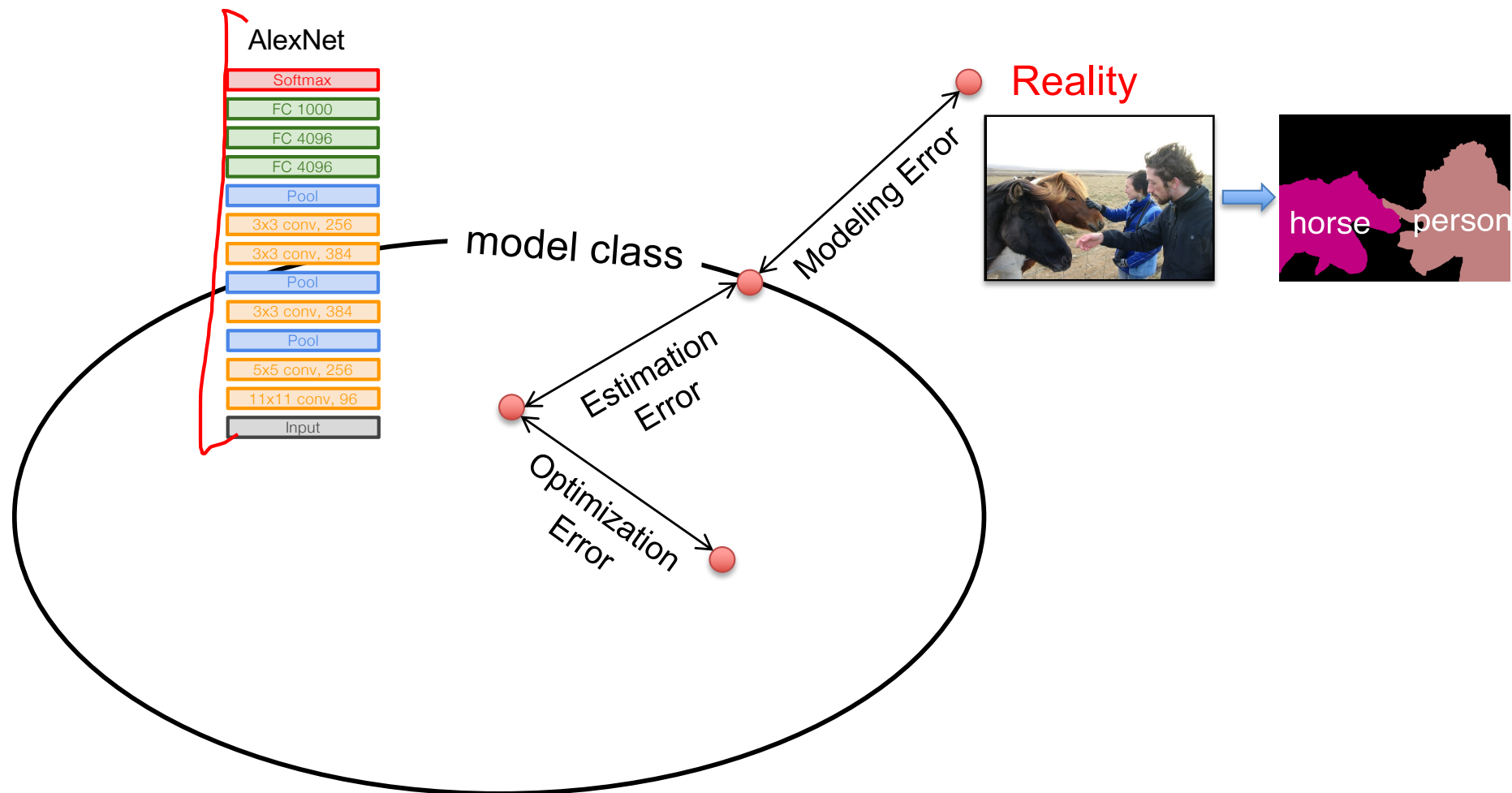
56
231
24
2
1

x_i

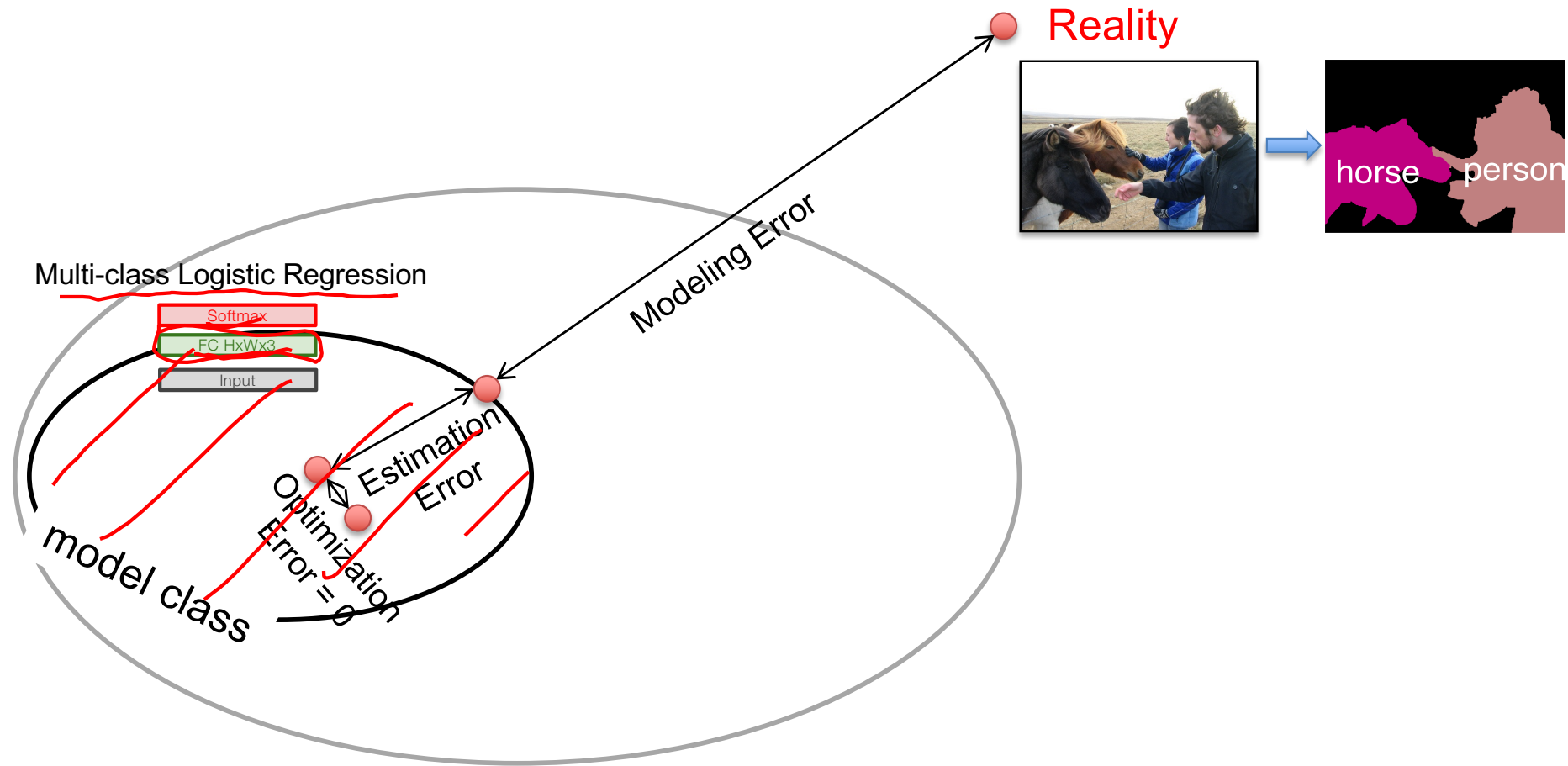
Parametric Approach: Linear Classifier



Error Decomposition



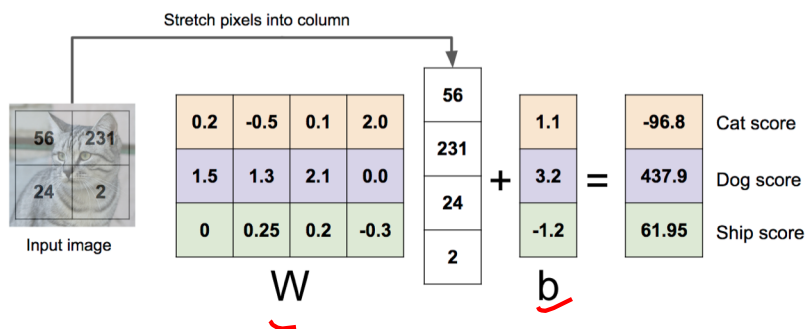
Error Decomposition



Example with an image with 4 pixels, and 3 classes (cat/dog/ship)

Algebraic Viewpoint

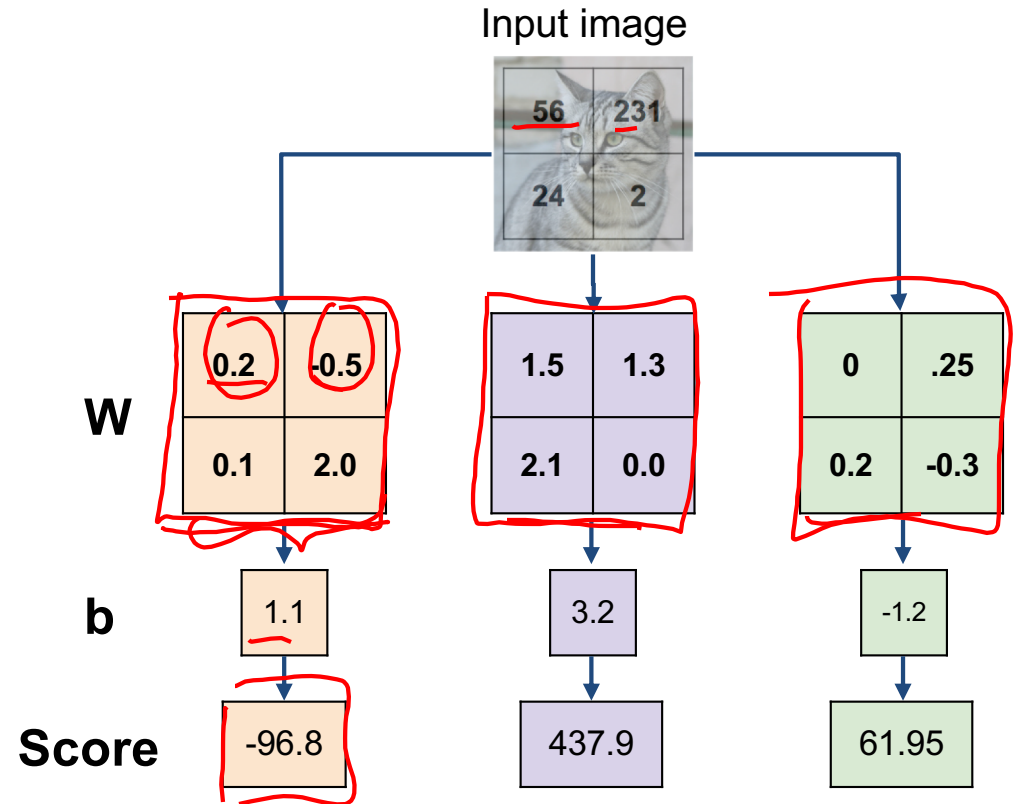
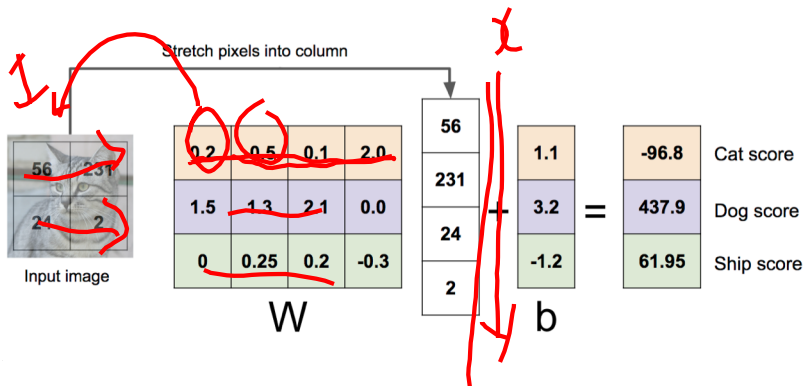
$$f(x, W) = \underline{W}x + \underline{b}$$



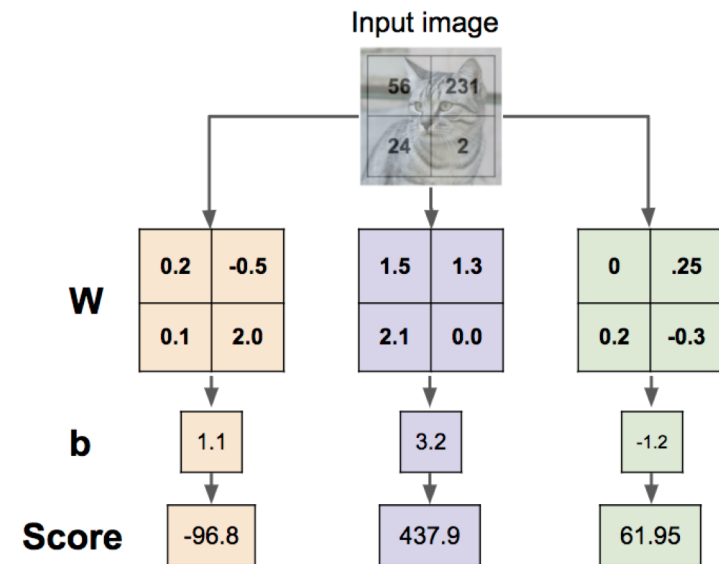
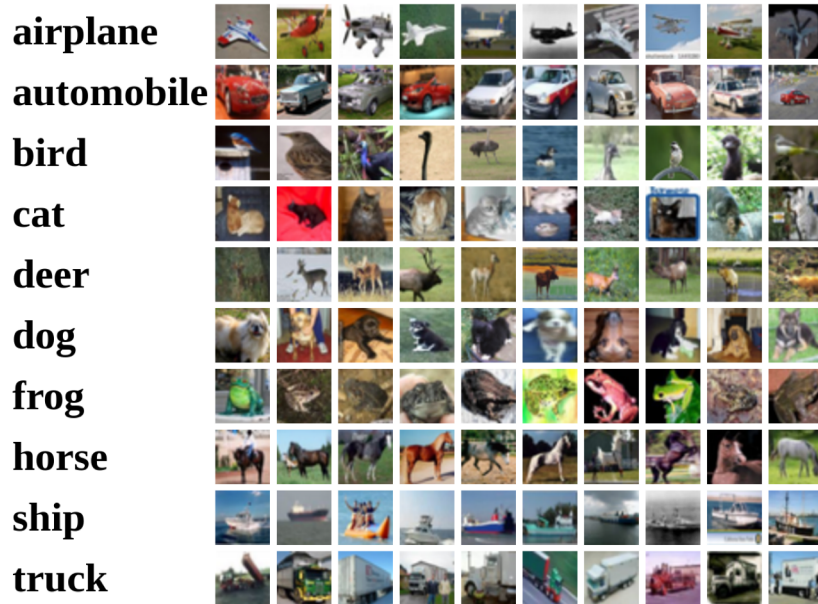
Example with an image with 4 pixels, and 3 classes (cat/dog/ship)

Algebraic Viewpoint

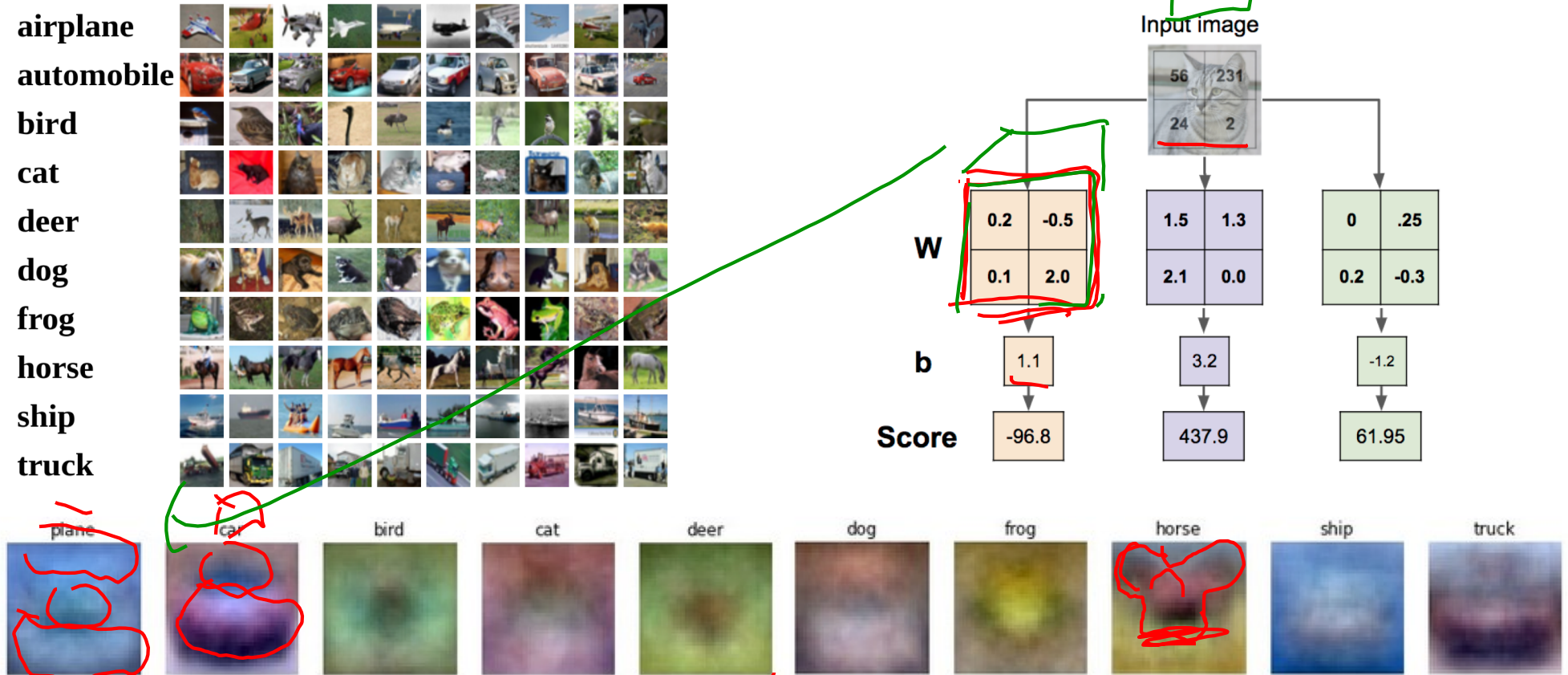
$$f(x, W) = Wx$$



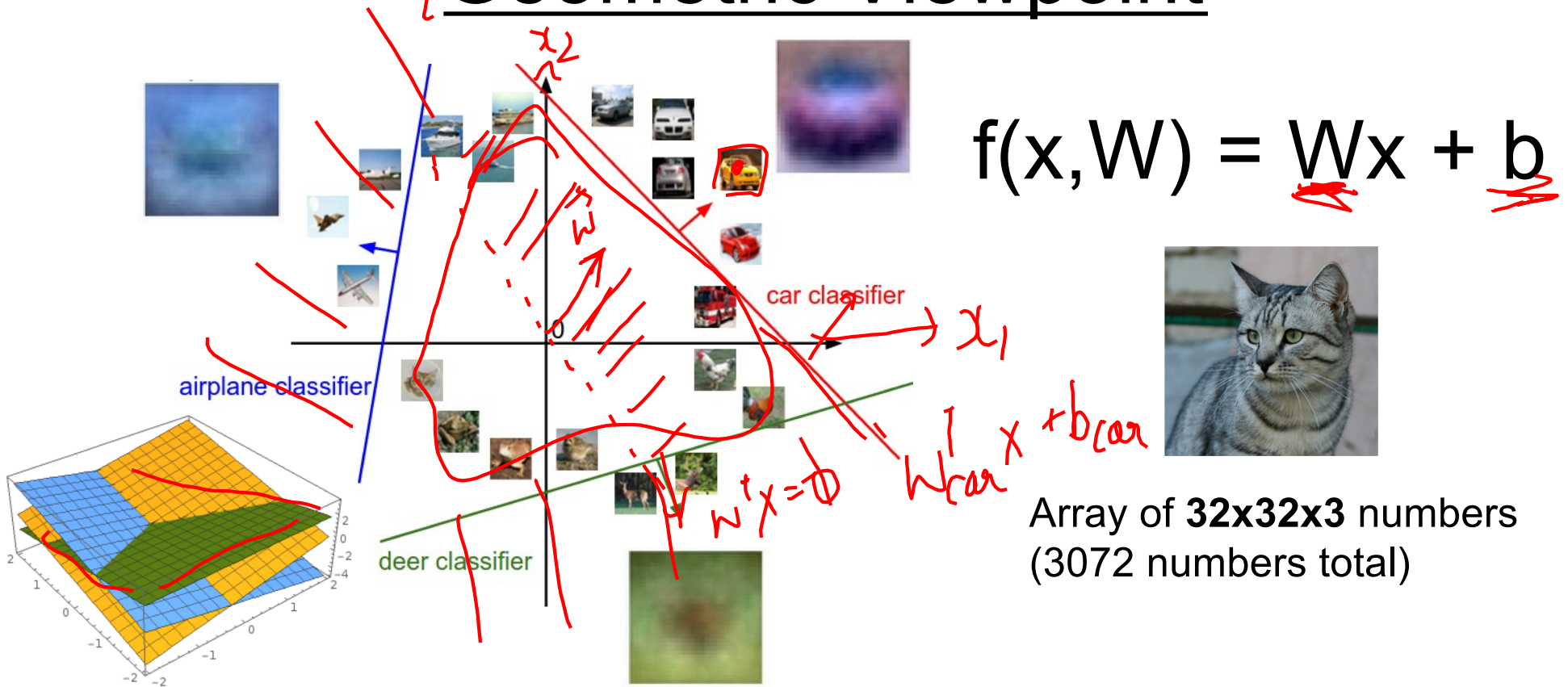
Interpreting a Linear Classifier



Interpreting a Linear Classifier: Visual Viewpoint



Interpreting a Linear Classifier: Geometric Viewpoint



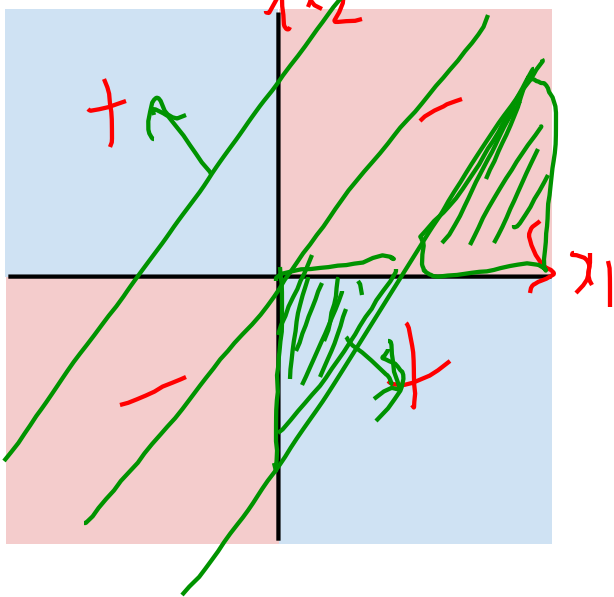
Plot created using [Wolfram Cloud](#)

[Cat image](#) by [Nikita](#) is licensed under [CC-BY 2.0](#)

Hard cases for a linear classifier

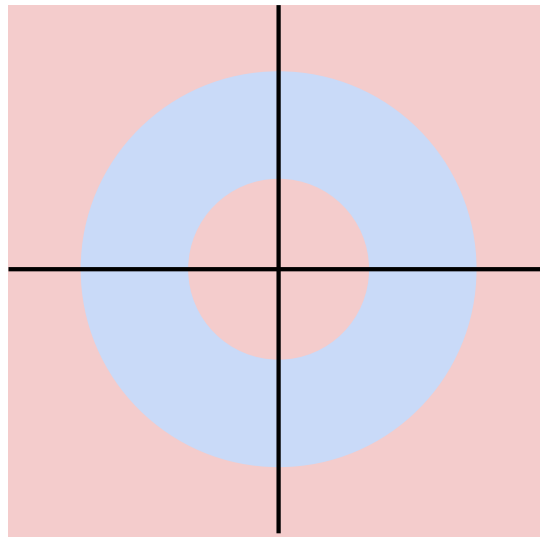
Class 1:
First and third quadrants

Class 2:
Second and fourth quadrants



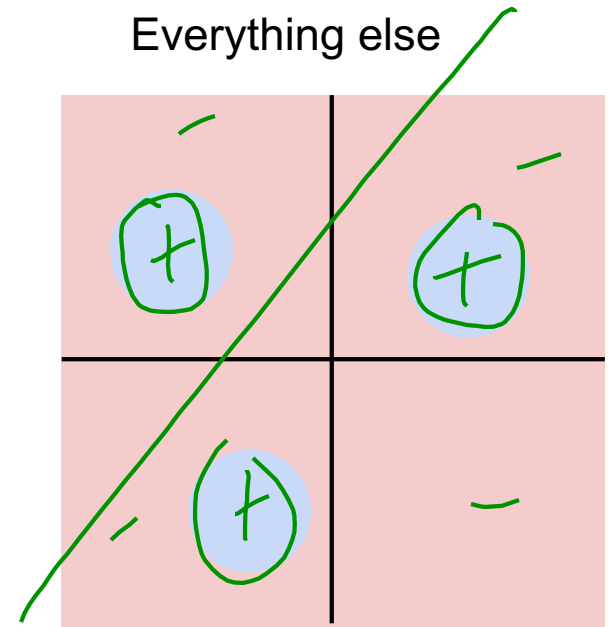
Class 1:
 $1 \leq \text{L2 norm} \leq 2$

Class 2:
Everything else



Class 1:
Three modes

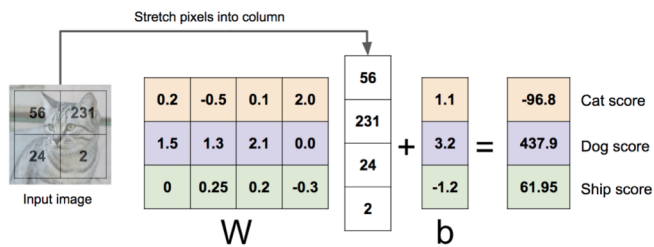
Class 2:
Everything else



Linear Classifier: Three Viewpoints

Algebraic Viewpoint

$$f(x, W) = Wx$$



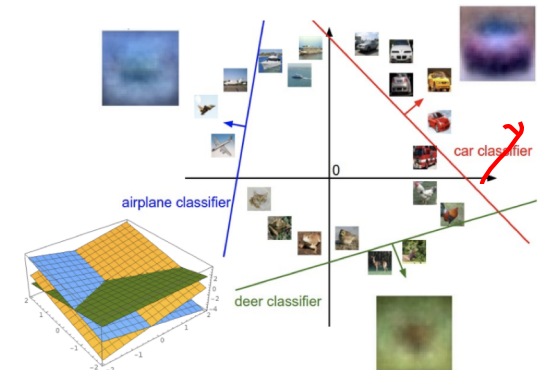
Visual Viewpoint

One template
per class



Geometric Viewpoint

Hyperplanes
cutting up space



So far: Defined a (linear) score function

$$f(x, W) = Wx + b$$



airplane	-3.45	-0.51	3.42
automobile	-8.87	6.04	4.64
bird	0.09	5.31	2.65
cat	2.9	-4.22	5.1
deer	4.48	-4.19	2.64
dog	8.02	3.58	5.55
frog	3.78	4.49	-4.34
horse	1.06	-4.37	-1.5
ship	-0.36	-2.09	-4.79
truck	-0.72	-2.93	6.14

Example class scores for 3 images for some W :

How can we tell whether this W is good or bad?

[Cat image](#) by [Nikita](#) is licensed under [CC-BY 2.0](#); [Car image](#) is [CC0 1.0](#) public domain; [Frog image](#) is in the public domain

So far: Defined a (linear) score function



airplane	-3.45	-0.51	3.42
automobile	-8.87	6.04	4.64
bird	0.09	5.31	2.65
cat	2.9	-4.22	5.1
deer	4.48	-4.19	2.64
dog	8.02	3.58	5.55
frog	3.78	4.49	-4.34
horse	1.06	-4.37	-1.5
ship	-0.36	-2.09	-4.79
truck	-0.72	-2.93	6.14

[Cat image](#) by [Nikita](#) is licensed under [CC-BY 2.0](#); [Car image](#) is [CC0 1.0](#) public domain; [Frog image](#) is in the public domain

TODO:

1. Define a **loss function** that quantifies our unhappiness with the scores across the training data.
2. Come up with a way of efficiently finding the parameters that minimize the loss function. (**optimization**)

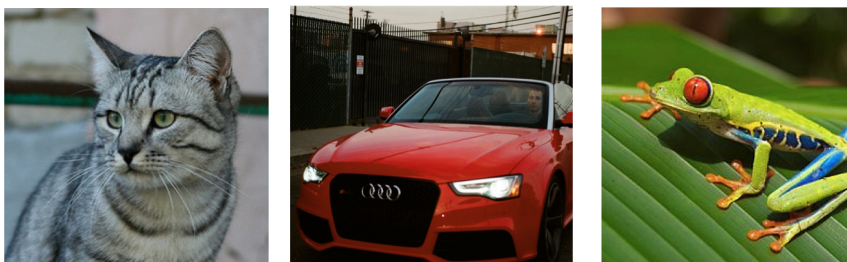
Supervised Learning

- Input: x (images, text, emails...)
- Output: y (spam or non-spam...)
- (Unknown) Target Function
 - $f: X \rightarrow Y$ (the “true” mapping / reality)
- Data
 - $(x_1, y_1), (x_2, y_2), \dots, (x_N, y_N)$
- Model / Hypothesis Class
 - $\{h: X \rightarrow Y\}$
 - e.g. $y = h(x) = \text{sign}(w^T x)$
- Loss Function
 - How good is a model wrt my data D ?
- Learning = Search in hypothesis space
 - Find best h in model class.



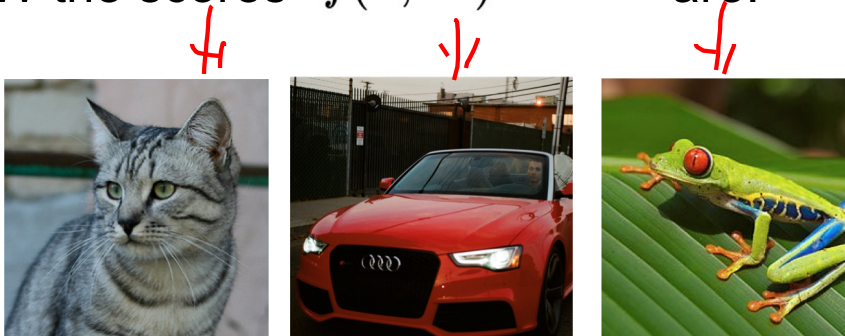
Loss Functions

Suppose: 3 training examples, 3 classes. \triangleright
With some W the scores $f(x, W) = Wx$ are:



cat	<u>3.2</u>	1.3	2.2
<u>car</u>	<u>5.1</u>	<u>4.9</u>	2.5
<u>frog</u>	<u>-1.7</u>	<u>2.0</u>	<u>-3.1</u>

Suppose: 3 training examples, 3 classes.
 With some W the scores $f(x, W) = Wx$ are:



cat	3.2	1.3	2.2
car	5.1	4.9	2.5
frog	-1.7	2.0	-3.1

A **loss function** tells how good our current classifier is

Given a dataset of examples

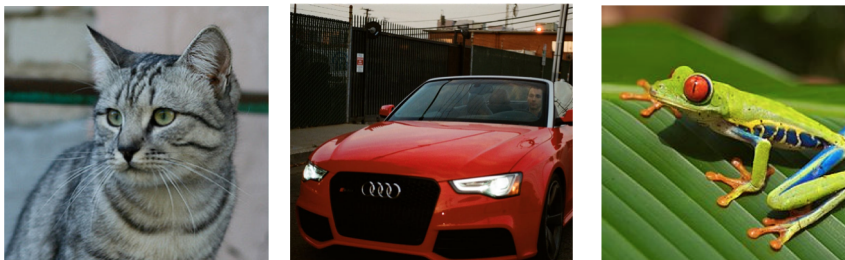
$$\left\{ (x_i, y_i) \right\}_{i=1}^N$$

Where x_i is image and
 y_i is (integer) label

Loss over the dataset is a sum of loss over examples:

$$L = \frac{1}{N} \sum_i L_i(f(x_i, W), y_i)$$

Suppose: 3 training examples, 3 classes.
 With some W the scores $f(x, W) = Wx$ are:



cat	3.2	1.3	2.2
car	5.1	4.9	2.5
frog	-1.7	2.0	-3.1

Multiclass SVM loss:

Given an example (x_i, y_i)
 where x_i is the image and
 where y_i is the (integer) label,

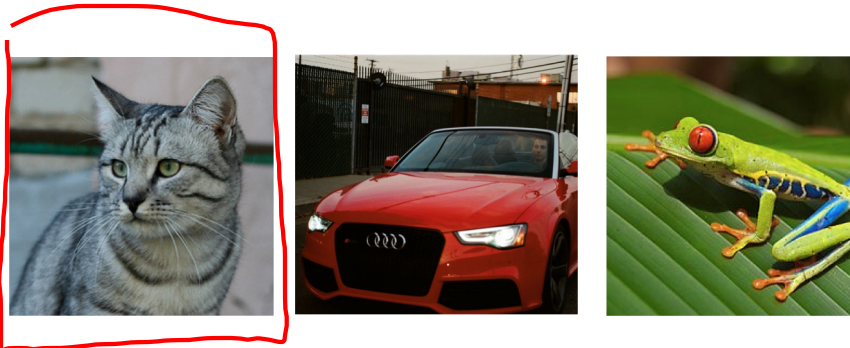
and using the shorthand for the
 scores vector: $s = f(x_i, W)$

the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \begin{cases} 0 & \text{if } s_{y_i} \geq s_j + 1 \\ s_j - s_{y_i} + 1 & \text{otherwise} \end{cases}$$

$$= \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

Suppose: 3 training examples, 3 classes.
 With some W the scores $f(x, W) = Wx$ are:



cat
 car
 frog

s

3.2
5.1
-1.7

$$L_i = \sum_{j \neq y_i} \begin{cases} 0 \\ s_j - s_{y_i} + 1 \end{cases}$$

if $s_{y_i} \geq s_j + 1$
 otherwise

Multiclass SVM loss:

Given an example (x_i, y_i)
 where x_i is the image and
 where y_i is the (integer) label,

and using the shorthand for the
 scores vector: $s = f(x_i, W)$

$$y = \max(0, x)$$

Suppose: 3 training examples, 3 classes.
 With some W the scores $f(x, W) = Wx$ are:



Multiclass SVM loss:

Given an example (x_i, y_i)
 where x_i is the image and
 where y_i is the (integer) label,

and using the shorthand for the
 scores vector: $s = f(x_i, W)$

cat **3.2**
 car **5.1**
 frog **-1.7**

$$L_i = \sum_{j \neq y_i} \begin{cases} 0 & \text{if } \underline{s_{y_i}} \geq s_j + 1 \\ s_j - s_{y_i} + 1 & \text{otherwise} \end{cases}$$

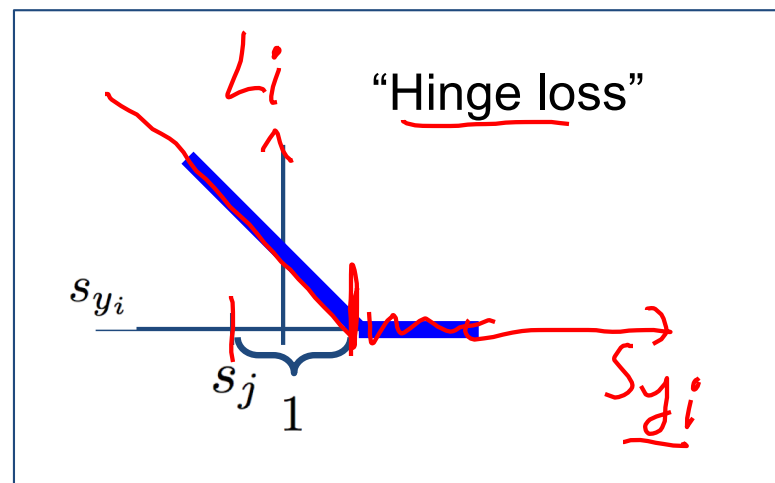
$$= \sum_{j \neq y_i} \max(0, \underline{s_j} - \underline{s_{y_i}} + \underline{1})$$

Suppose: 3 training examples, 3 classes.
 With some W the scores $f(x, W) = Wx$ are:



cat	3.2	1.3	2.2
car	5.1	4.9	2.5
frog	-1.7	2.0	-3.1

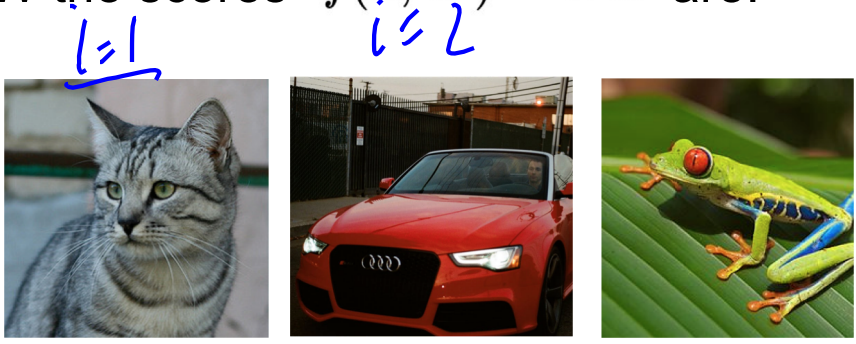
Multiclass SVM loss:



$$L_i = \sum_{j \neq y_i} \begin{cases} 0 & \text{if } s_{y_i} \geq s_j + 1 \\ s_j - s_{y_i} + 1 & \text{otherwise} \end{cases}$$

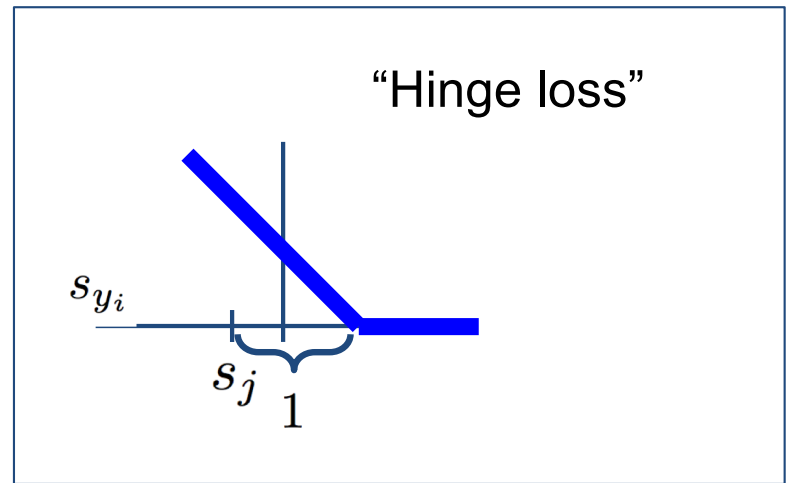
$$= \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

Suppose: 3 training examples, 3 classes.
 With some W the scores $f(x, W) = Wx$ are:



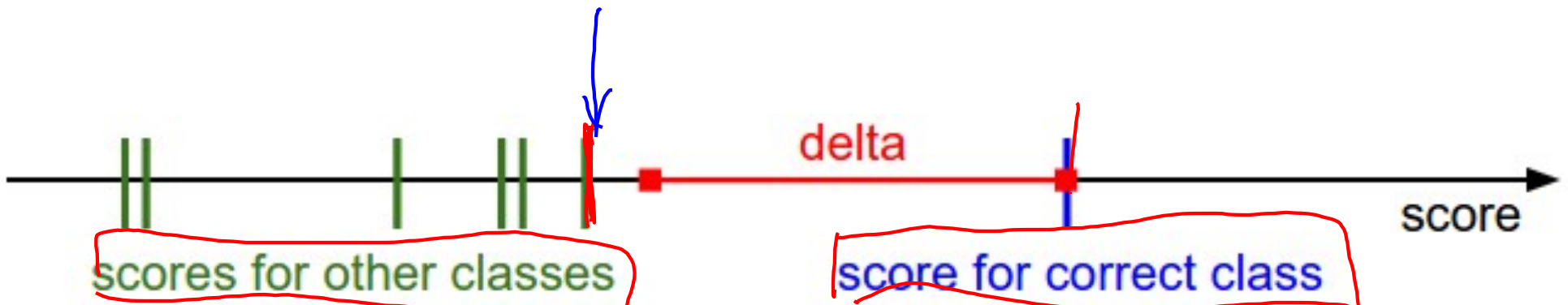
cat	$j=1$	3.2	1.3	2.2
car	$j=2$	5.1	4.9	2.5
frog	$j=3$	-1.7	2.0	-3.1

Multiclass SVM loss:

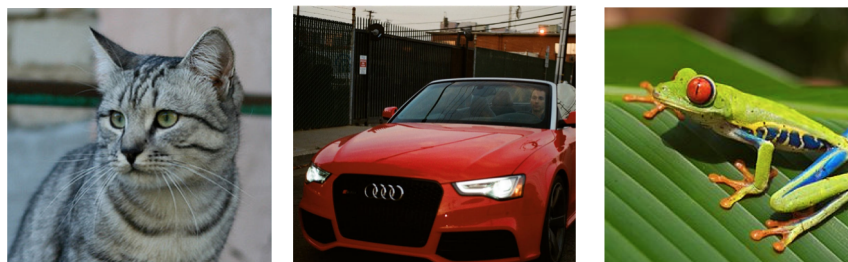


$$L_i = \sum_{j \neq y_i} \begin{cases} 0 & \text{if } s_{y_i} \geq s_j + 1 \\ s_j - s_{y_i} + 1 & \text{otherwise} \end{cases}$$

$$= \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$



Suppose: 3 training examples, 3 classes.
 With some W the scores $f(x, W) = Wx$ are:



cat	3.2	1.3	2.2
car	5.1	4.9	2.5
frog	-1.7	2.0	-3.1

Multiclass SVM loss:

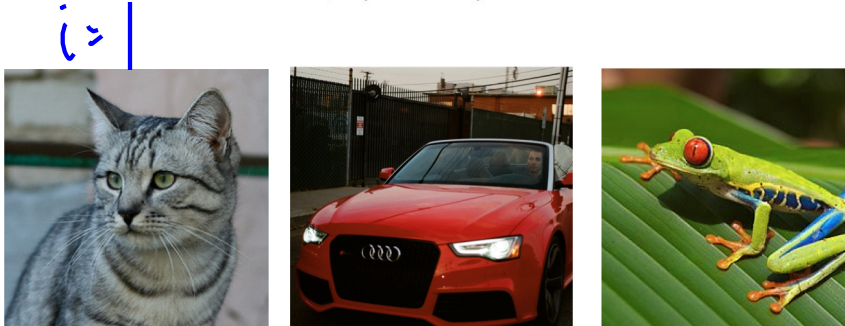
Given an example (x_i, y_i)
 where x_i is the image and
 where y_i is the (integer) label,

and using the shorthand for the
 scores vector: $s = f(x_i, W)$

the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

Suppose: 3 training examples, 3 classes.
 With some W the scores $f(x, W) = Wx$ are:



cat	<u>3.2</u>	1.3	2.2
car	<u>5.1</u>	4.9	2.5
frog	<u>-1.7</u>	2.0	-3.1
Losses:	2.9		

Multiclass SVM loss:

Given an example (x_i, y_i)
 where x_i is the image and
 where y_i is the (integer) label,

and using the shorthand for the
 scores vector: $s = f(x_i, W)$

$i = 1$

the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

$$= \max(0, 5.1 - 3.2 + 1) + \max(0, -1.7 - 3.2 + 1)$$

$$= \max(0, 2.9) + \max(0, -3.9)$$

$$= 2.9 + 0$$

$$= 2.9$$

Suppose: 3 training examples, 3 classes.
 With some W the scores $f(x, W) = Wx$ are:



cat	3.2	1.3	2.2
car	5.1	4.9	2.5
frog	-1.7	2.0	-3.1
Losses:	2.9	0	

Multiclass SVM loss:

Given an example (x_i, y_i)
 where x_i is the image and
 where y_i is the (integer) label,

and using the shorthand for the
 scores vector: $s = f(x_i, W)$

the SVM loss has the form:

$$\begin{aligned}
 L_i &= \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1) \\
 &= \max(0, 1.3 - 4.9 + 1) \\
 &\quad + \max(0, 2.0 - 4.9 + 1) \\
 &= \max(0, -2.6) + \max(0, -1.9) \\
 &= 0 + 0 \\
 &= 0
 \end{aligned}$$

Suppose: 3 training examples, 3 classes.
 With some W the scores $f(x, W) = Wx$ are:



cat	3.2	1.3	2.2
car	5.1	4.9	2.5
frog	-1.7	2.0	-3.1
Losses:	2.9	0	12.9

Multiclass SVM loss:

Given an example (x_i, y_i)
 where x_i is the image and
 where y_i is the (integer) label,

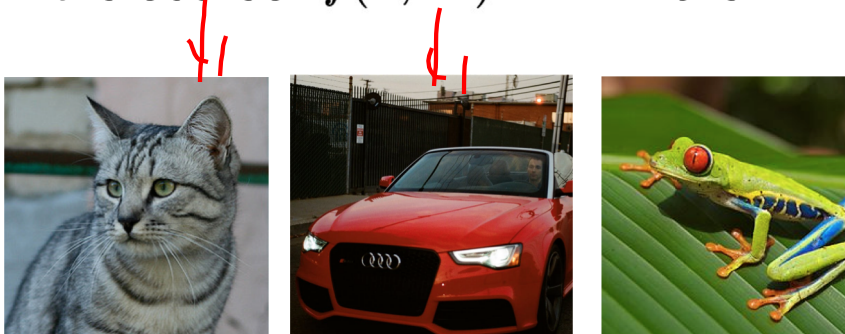
and using the shorthand for the
 scores vector: $s = f(x_i, W)$

the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

$$\begin{aligned}
 &= \max(0, 2.2 - (-3.1) + 1) \\
 &\quad + \max(0, 2.5 - (-3.1) + 1) \\
 &= \max(0, 6.3) + \max(0, 6.6) \\
 &= 6.3 + 6.6 \\
 &= 12.9
 \end{aligned}$$

Suppose: 3 training examples, 3 classes.
 With some W the scores $f(x, W) = Wx$ are:



cat	3.2	1.3	2.2
car	5.1	4.9	2.5
frog	-1.7	2.0	-3.1
Losses:	<u>2.9</u>	<u>0</u>	<u>12.9</u>

Multiclass SVM loss:

Given an example (x_i, y_i)
 where x_i is the image and
 where y_i is the (integer) label,

and using the shorthand for the
 scores vector: $s = f(x_i, W)$

the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

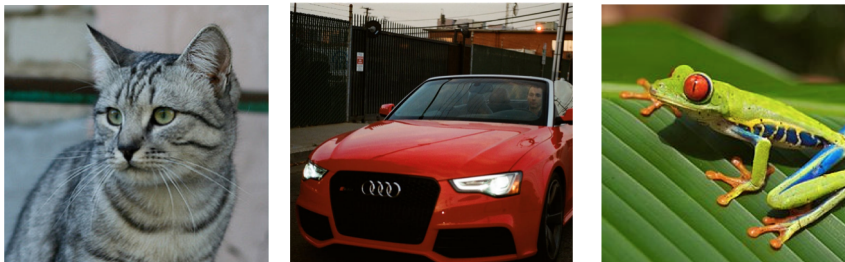
Loss over full dataset is average:

$$L = \frac{1}{N} \sum_{i=1}^N L_i$$

$$L = (2.9 + 0 + 12.9)/3$$

$$= 5.27$$

Suppose: 3 training examples, 3 classes.
 With some W the scores $f(x, W) = Wx$ are:



cat	3.2	<u>1.3</u>	2.2
car	5.1	4.9 $\pm \epsilon$	2.5
frog	-1.7	2.0	-3.1
Losses:	2.9	<u>0</u>	12.9

Multiclass SVM loss:

Given an example (x_i, y_i)
 where x_i is the image and
 where y_i is the (integer) label,

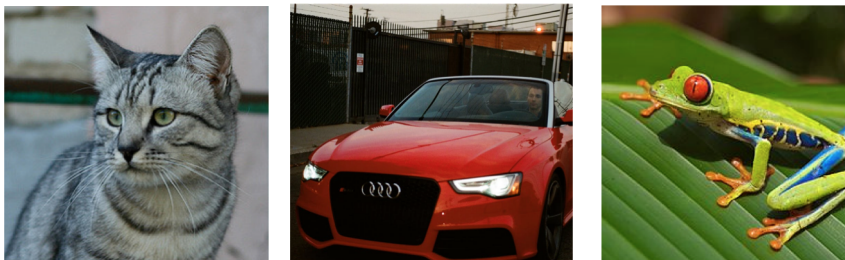
and using the shorthand for the
 scores vector: $s = f(x_i, W)$

\hookrightarrow the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

Q: What happens to
 loss if car image
scores change a bit?

Suppose: 3 training examples, 3 classes.
 With some W the scores $f(x, W) = Wx$ are:



cat	3.2	1.3	2.2
car	5.1	4.9	2.5
frog	-1.7	2.0	-3.1
Losses:	2.9	0	12.9

Multiclass SVM loss:

Given an example (x_i, y_i)
 where x_i is the image and
 where y_i is the (integer) label,

and using the shorthand for the
 scores vector: $s = f(x_i, W)$

the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

Q2: what is the
 min/max possible
 loss?

Suppose: 3 training examples, 3 classes.
 With some W the scores $f(x, W) = Wx$ are:



cat	3.2	1.3	2.2
car	5.1	4.9	2.5
frog	-1.7	2.0	-3.1
Losses:	2.9	0	12.9

Multiclass SVM loss:

Given an example (x_i, y_i)
 where x_i is the image and
 where y_i is the (integer) label,

and using the shorthand for the
 scores vector: $s = f(x_i, W)$

the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

Q3: At initialization W
 is small so all $s \approx 0$.

What is the loss?

#classes - 1

Suppose: 3 training examples, 3 classes.
 With some W the scores $f(x, W) = Wx$ are:



cat	3.2	1.3	2.2
car	5.1	4.9	2.5
frog	-1.7	2.0	-3.1
Losses:	2.9	0	12.9

Multiclass SVM loss:

Given an example (x_i, y_i)
 where x_i is the image and
 where y_i is the (integer) label,

and using the shorthand for the
 scores vector: $s = f(x_i, W)$

the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j' - s_{y_i} + 1)$$

Q4: What if the sum
 was over all classes?
 (including $j = y_i$)

$$L = \frac{1}{N} \sum_i L_i$$

Suppose: 3 training examples, 3 classes.
 With some W the scores $f(x, W) = Wx$ are:



cat	3.2	1.3	2.2
car	5.1	4.9	2.5
frog	-1.7	2.0	-3.1
Losses:	2.9	0	12.9

Multiclass SVM loss:

Given an example (x_i, y_i)
 where x_i is the image and
 where y_i is the (integer) label,

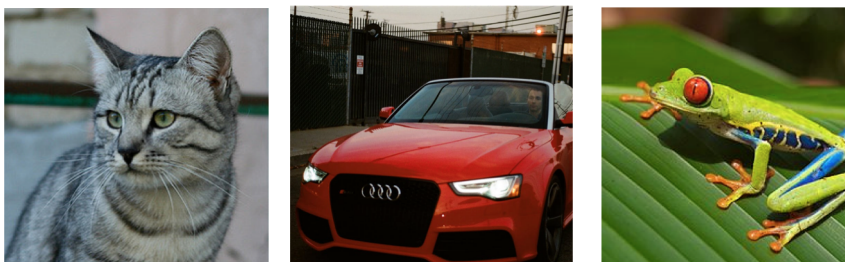
and using the shorthand for the
 scores vector: $s = f(x_i, W)$

the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

Q5: What if we used
 mean instead of
 sum?

Suppose: 3 training examples, 3 classes.
 With some W the scores $f(x, W) = Wx$ are:



cat	3.2	1.3	2.2
car	5.1	4.9	2.5
frog	-1.7	2.0	-3.1
Losses:	2.9	0	12.9

Multiclass SVM loss:

Given an example (x_i, y_i)
 where x_i is the image and
 where y_i is the (integer) label,

and using the shorthand for the
 scores vector: $s = f(x_i, W)$

the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

Q6: What if we used

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)^2$$

$$2(S_j - S_{y_i}) < 0$$

$$f(x, W) = Wx$$

$$L = \frac{1}{N} \sum_{i=1}^N \sum_{j \neq y_i} \max(0, \overset{2}{f(x_i; W)_j} - \overset{2}{f(x_i; W)_{y_i}} + 1)$$

E.g. Suppose that we found a W such that L = 0.

Q7: Is this W unique? $2W$

$$f(x, W) = Wx$$

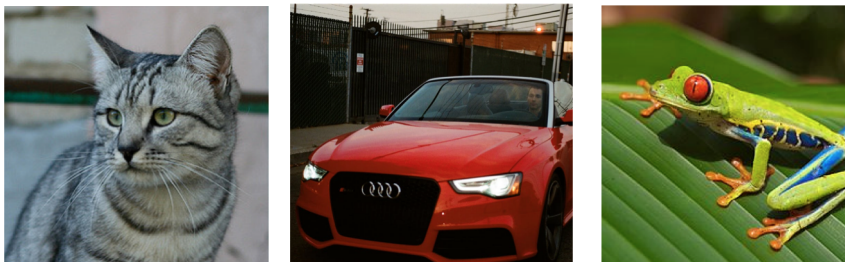
$$L = \frac{1}{N} \sum_{i=1}^N \sum_{j \neq y_i} \max(0, f(x_i; W)_j - f(x_i; W)_{y_i} + 1)$$

E.g. Suppose that we found a W such that $L = 0$.

Q7: Is this W unique?

No! $2W$ is also has $L = 0$!

Suppose: 3 training examples, 3 classes.
 With some W the scores $f(x, W) = Wx$ are:



cat	3.2	<u>1.3</u>	2.2
car	5.1	<u>4.9</u>	2.5
frog	-1.7	<u>2.0</u>	-3.1
Losses:	2.9	0	

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

Before:

$$\begin{aligned}
 &= \max(0, 1.3 - 4.9 + 1) \\
 &\quad + \max(0, 2.0 - 4.9 + 1) \\
 &= \max(0, -2.6) + \max(0, -1.9) \\
 &= 0 + 0 \\
 &= 0
 \end{aligned}$$

With W twice as large:

$$\begin{aligned}
 &= \max(0, 2.6 - 9.8 + 1) \\
 &\quad + \max(0, 4.0 - 9.8 + 1) \\
 &= \max(0, -6.2) + \max(0, -4.8) \\
 &= 0 + 0 \\
 &= 0
 \end{aligned}$$

Multiclass SVM Loss: Example code

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

```
def L_i_vectorized(x, y, W):  
    scores = W.dot(x)  
    margins = np.maximum(0, scores - scores[y] + 1)  
    margins[y] = 0  
    loss_i = np.sum(margins)  
    return loss_i
```

Softmax Classifier (Multinomial Logistic Regression)



Want to interpret raw classifier scores as **probabilities**

cat

3.2

car

5.1

frog

-1.7

Softmax Classifier (Multinomial Logistic Regression)



Want to interpret raw classifier scores as **probabilities**

$$s = f(x_i; W)$$

$$P(Y = k | X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$$

Softmax function

cat	3.2
car	5.1
frog	-1.7

Softmax Classifier (Multinomial Logistic Regression)



Want to interpret raw classifier scores as **probabilities**

$$s = f(x_i; W)$$

$$P(Y = k | X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$$

Softmax
Function

Probabilities
must be ≥ 0

cat 3.2

car 5.1

frog -1.7

exp →

24.5
164.0
0.18

unnormalized
probabilities

Softmax Classifier (Multinomial Logistic Regression)



Want to interpret raw classifier scores as **probabilities**

$$s = f(x_i; W)$$

$$P(Y = k | X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$$

Softmax
Function

Probabilities
must be ≥ 0

Probabilities
must sum to 1

cat 3.2
car 5.1
frog -1.7

exp →

24.5
164.0
0.18

normalize →

0.13
0.87
0.00

unnormalized
probabilities

probabilities

↔ $\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$

Softmax Classifier (Multinomial Logistic Regression)



Want to interpret raw classifier scores as **probabilities**

$$s = f(x_i; W)$$

$$P(Y = k | X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$$

Softmax
Function

Probabilities
must be ≥ 0

Probabilities
must sum to 1

cat
car
frog

3.2
5.1
-1.7

exp

24.5
164.0
0.18

normalize

0.13
0.87
0.00

Unnormalized log-
probabilities / logits

unnormalized
probabilities

probabilities

Softmax Classifier (Multinomial Logistic Regression)



Want to interpret raw classifier scores as **probabilities**

$$s = f(x_i; W)$$

$$P(Y = k | X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$$

cat	3.2
car	5.1
frog	-1.7

$$L_i = -\log P(Y = y_i | X = x_i)$$

in summary:
$$L_i = -\log\left(\frac{e^{s_{y_i}}}{\sum_j e^{s_j}}\right)$$

Maximize log-prob of the correct class =
Maximize the log likelihood =
Minimize the negative log likelihood

Softmax Classifier (Multinomial Logistic Regression)



Want to interpret raw classifier scores as **probabilities**

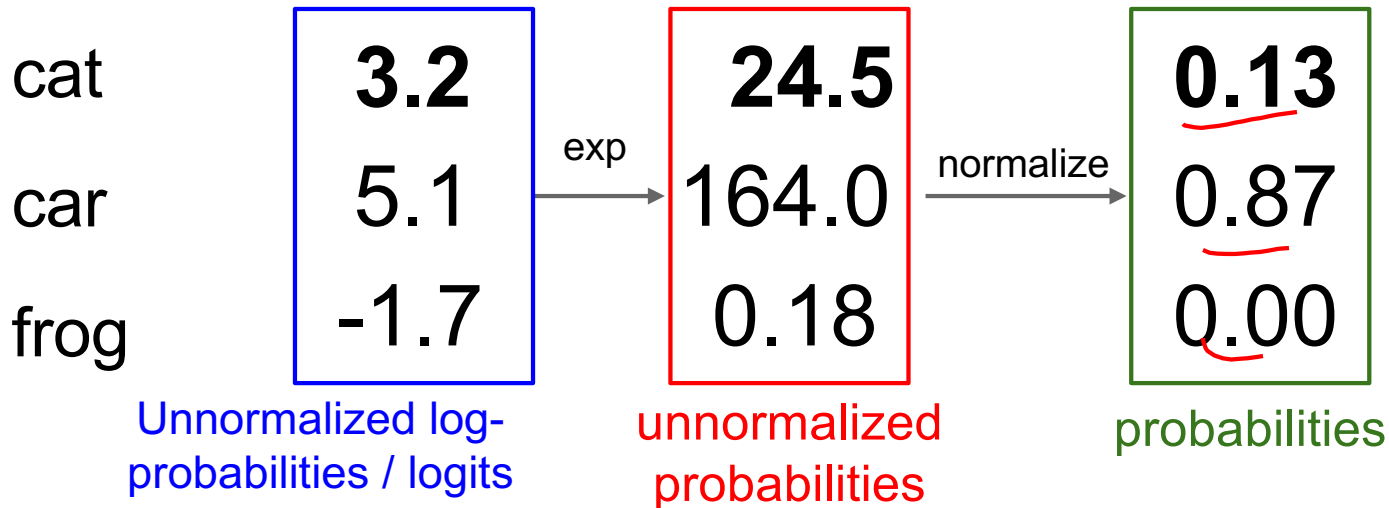
$$s = f(x_i; W)$$

$$P(Y = k | X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$$

Softmax
Function

Probabilities
must be ≥ 0

Probabilities
must sum to 1



Softmax Classifier (Multinomial Logistic Regression)



Want to interpret raw classifier scores as **probabilities**

$$s = f(x_i; W)$$

$$P(Y = k | X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$$

Softmax
Function

Probabilities
must be ≥ 0

Probabilities
must sum to 1

$$L_i = -\log P(Y = y_i | X = x_i)$$

cat
car
frog

3.2
5.1
-1.7

exp

24.5
164.0
0.18

normalize

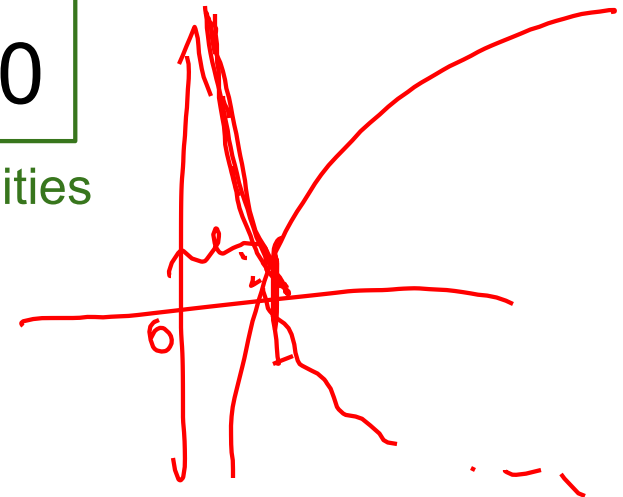
0.13
0.87
0.00

$$\rightarrow L_i = -\log(0.13) = 2.04$$

Unnormalized log-
probabilities / logits

unnormalized
probabilities

probabilities



Log-Likelihood / KL-Divergence / Cross-Entropy

$$p^* = \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \\ 0 \end{bmatrix} \begin{matrix} \text{GT} \\ \\ y_i \\ \\ \end{matrix}$$

$$\hat{p} = \begin{bmatrix} P(Y=1 | \vec{x}_i, \omega) \\ \vdots \\ P(Y=k | \vec{x}_i, \omega) \end{bmatrix}$$

$$\begin{aligned} \min_{\hat{p}} \text{KL}(p^* || \hat{p}) &= \sum_y p^*(y) \log \frac{p^*(y)}{\hat{p}(y)} && \boxed{-\log \hat{p}(y_i)} \\ &= \underbrace{\sum_y p^*(y) \log p^*(y)}_{-H(p^*)} - \underbrace{\sum_y p^*(y) \log \hat{p}(y)}_{\min H(p^*, \hat{p})} \end{aligned}$$

Log-Likelihood / KL-Divergence / Cross-Entropy

Log-Likelihood / KL-Divergence / Cross-Entropy

Softmax Classifier (Multinomial Logistic Regression)



Want to interpret raw classifier scores as **probabilities**

$$s = f(x_i; W)$$

$$P(Y = k | X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}} \quad \text{Softmax Function}$$

Maximize probability of correct class

$$L_i = -\log P(Y = y_i | X = x_i)$$

Putting it all together:

$$L_i = -\log\left(\frac{e^{s_{y_i}}}{\sum_j e^{s_j}}\right)$$

cat	3.2
car	5.1
frog	-1.7

Softmax Classifier (Multinomial Logistic Regression)



Want to interpret raw classifier scores as **probabilities**

$$s = f(x_i; W)$$

$$P(Y = k | X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}} \quad \text{Softmax Function}$$

Maximize probability of correct class

$$L_i = -\log P(Y = y_i | X = x_i)$$

Putting it all together:

$$L_i = -\log\left(\frac{e^{s_{y_i}}}{\sum_j e^{s_j}}\right)$$

cat **3.2**

car **5.1**

frog **-1.7**

Q: What is the min/max possible loss L_i ?

Softmax Classifier (Multinomial Logistic Regression)



Want to interpret raw classifier scores as **probabilities**

$$s = f(x_i; W)$$

$$P(Y = k | X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}} \quad \text{Softmax Function}$$

Maximize probability of correct class

$$L_i = -\log P(Y = y_i | X = x_i)$$

Putting it all together:

$$L_i = -\log\left(\frac{e^{s_{y_i}}}{\sum_j e^{s_j}}\right)$$

cat	3.2
car	5.1
frog	-1.7

Q: What is the min/max possible loss L_i ?
A: min 0, max infinity

Softmax Classifier (Multinomial Logistic Regression)



Want to interpret raw classifier scores as **probabilities**

$$s = f(x_i; W)$$

$$P(Y = k | X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}} \quad \text{Softmax Function}$$

Maximize probability of correct class

$$L_i = -\log P(Y = y_i | X = x_i)$$

Putting it all together:

$$L_i = -\log\left(\frac{e^{s_{y_i}}}{\sum_j e^{s_j}}\right)$$

cat	3.2
car	5.1
frog	-1.7

Q2: At initialization all s will be approximately equal; what is the loss?

Softmax Classifier (Multinomial Logistic Regression)



Want to interpret raw classifier scores as **probabilities**

$$s = f(x_i; W)$$

$$P(Y = k | X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$$

Softmax
Function

Maximize probability of correct class

Putting it all together:

$$L_i = -\log P(Y = y_i | X = x_i)$$

$$L_i = -\log\left(\frac{e^{s_{y_i}}}{\sum_j e^{s_j}}\right)$$

cat **3.2**

car **5.1**

frog **-1.7**

Q2: At initialization all s will be approximately equal; what is the loss?
A: $\log(C)$, eg $\log(10) \approx 2.3$

Softmax vs. SVM

$$L_i = -\log\left(\frac{e^{s_{y_i}}}{\sum_j e^{s_j}}\right)$$

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

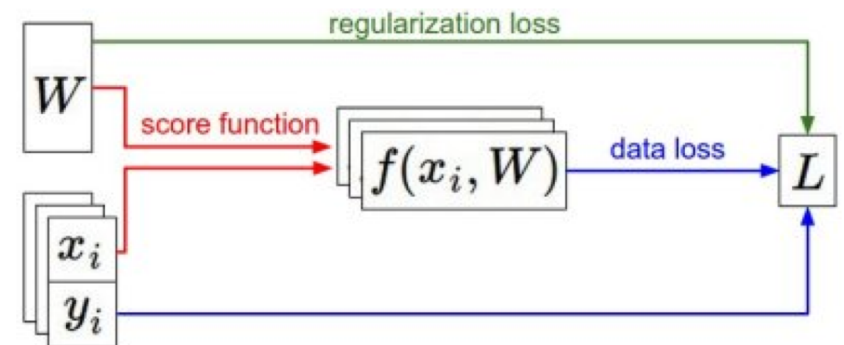
Recap

- We have some dataset of (x, y)
- We have a **score function**: $s = f(x; W) \stackrel{\text{e.g.}}{=} Wx$
- We have a **loss function**:

$$L_i = -\log\left(\frac{e^{s_{y_i}}}{\sum_j e^{s_j}}\right) \quad \text{Softmax}$$

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1) \quad \text{SVM}$$

$$L = \frac{1}{N} \sum_{i=1}^N L_i + R(W) \quad \text{Full loss}$$



Recap

How do we find the best W ?

- We have some dataset of (x,y)
- We have a **score function**: $s = f(x; W) \stackrel{\text{e.g.}}{=} Wx$
- We have a **loss function**:

$$L_i = -\log\left(\frac{e^{s_{y_i}}}{\sum_j e^{s_j}}\right) \quad \text{Softmax}$$

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1) \quad \text{SVM}$$

$$L = \frac{1}{N} \sum_{i=1}^N L_i + R(W) \quad \text{Full loss}$$

