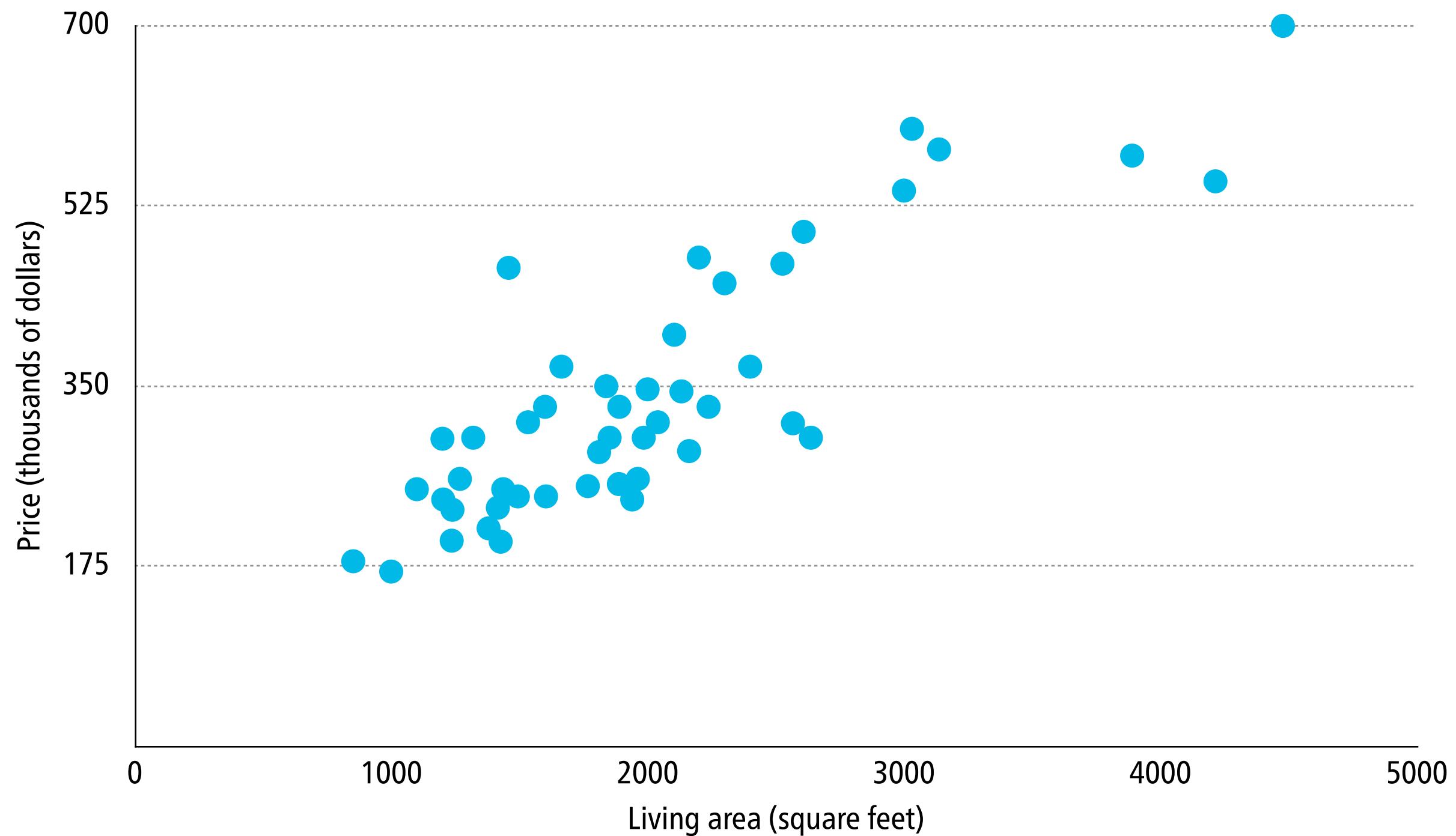


Softmax regression

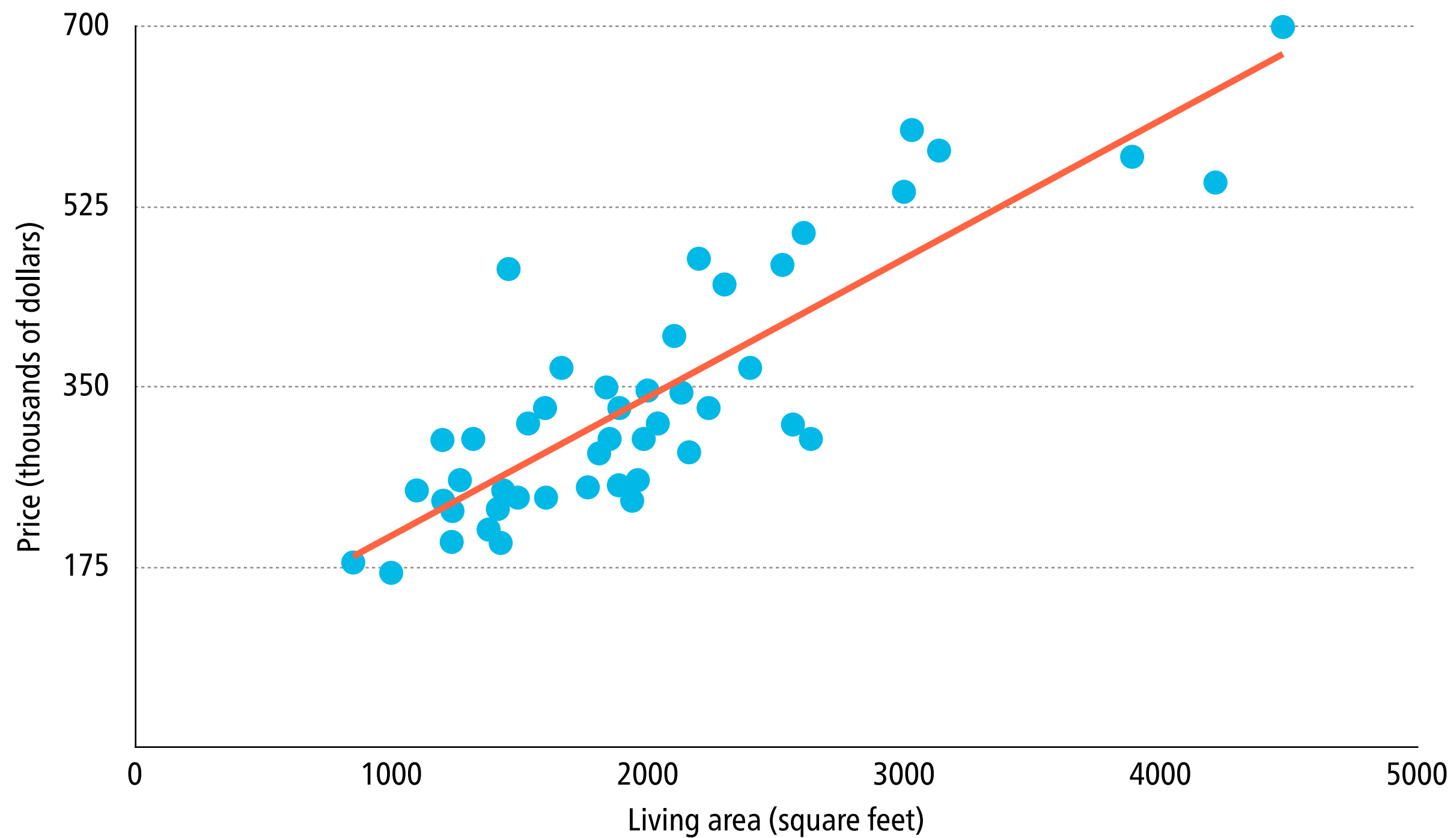
Marco Kuhlmann

Department of Computer and Information Science

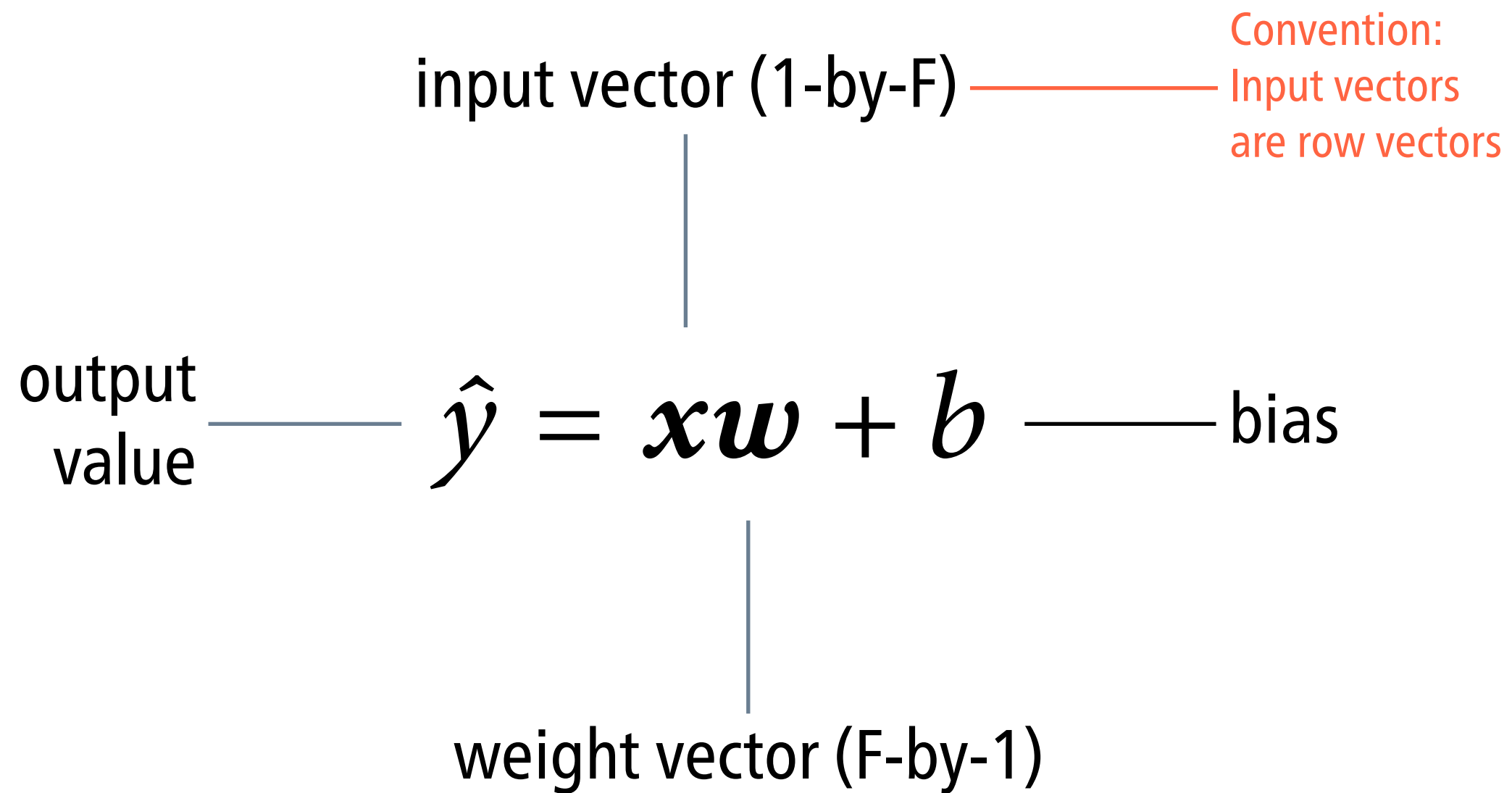
Linear regression with one variable



Linear regression with one variable



The simple linear model



F = number of features (independent variables)

The general linear model

The diagram illustrates the general linear model equation $\hat{\mathbf{y}} = \mathbf{x}\mathbf{W} + \mathbf{b}$. The input vector \mathbf{x} is a 1-by- m row vector, indicated by a vertical line connecting it to the text "input vector (1-by-m)" above. The weight matrix \mathbf{W} is an m -by- n matrix, indicated by a vertical line connecting it to the text "weight matrix (m-by-n)" below. The output vector $\hat{\mathbf{y}}$ is a 1-by- n row vector, indicated by a horizontal line connecting it to the text "output vector (1-by-n)" on the left. The bias vector \mathbf{b} is a 1-by- n row vector, indicated by a horizontal line connecting it to the text "bias vector (1-by-n)" on the right.

$$\text{output vector (1-by-n)} \quad \hat{\mathbf{y}} = \mathbf{x}\mathbf{W} + \mathbf{b} \quad \text{bias vector (1-by-n)}$$

input vector (1-by-m)

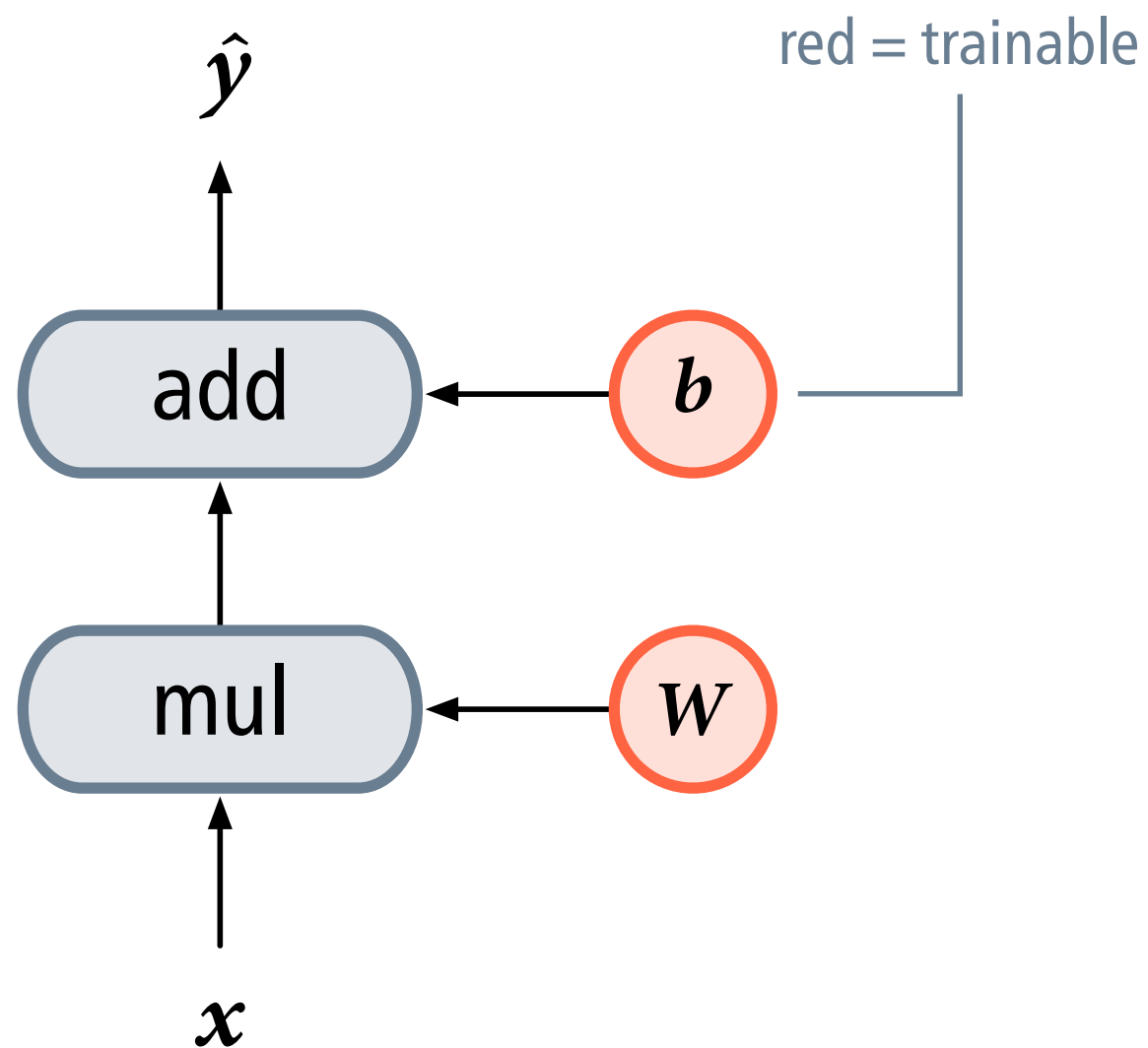
weight matrix (m-by-n)

m = number of input features, n = number of output features

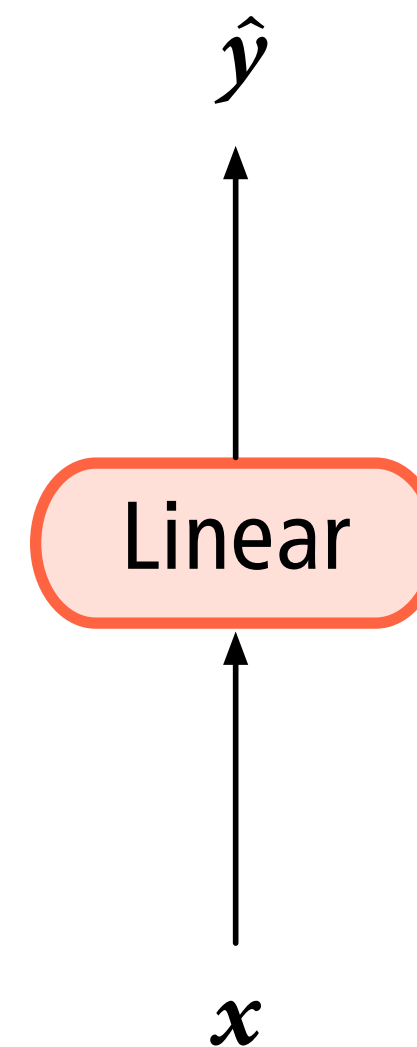
Linear classification

- We think of $\mathbf{z} = \mathbf{x}\mathbf{W} + \mathbf{b}$ as an n -dimensional vector of scores that quantify the compatibility of the input \mathbf{x} with each class k .
higher score = higher compatibility
- In **linear classification**, we predict the input \mathbf{x} to belong to the highest-scoring class k .
- With linear models, we can only solve a rather restricted class of classification problems (linearly separable).

Graphical notation

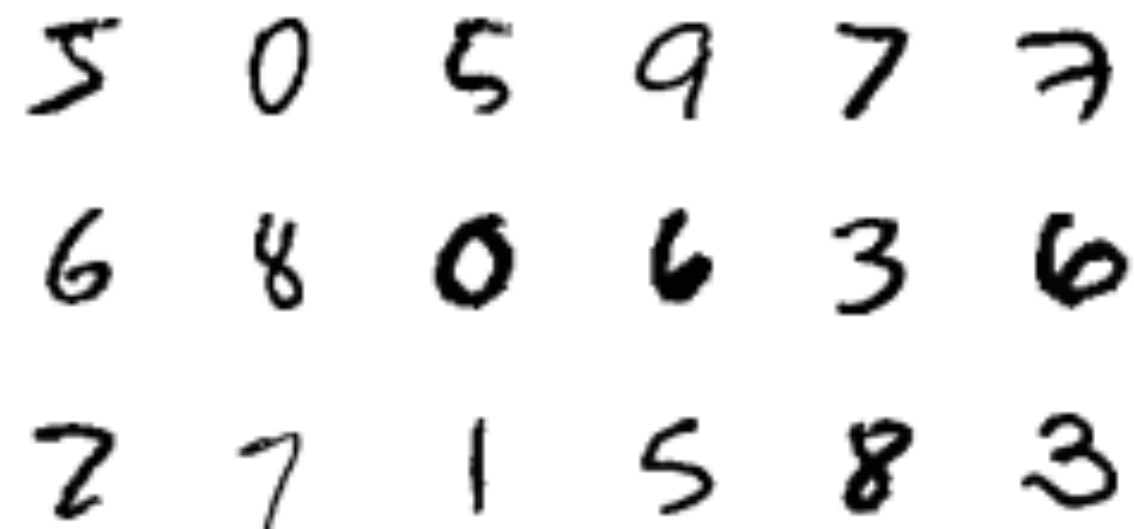


computation graph



shorthand notation

Handwritten digit recognition



Input: an image of a digit, represented as a 768-dimensional vector of greyscale values.

Output: the digit depicted in the image

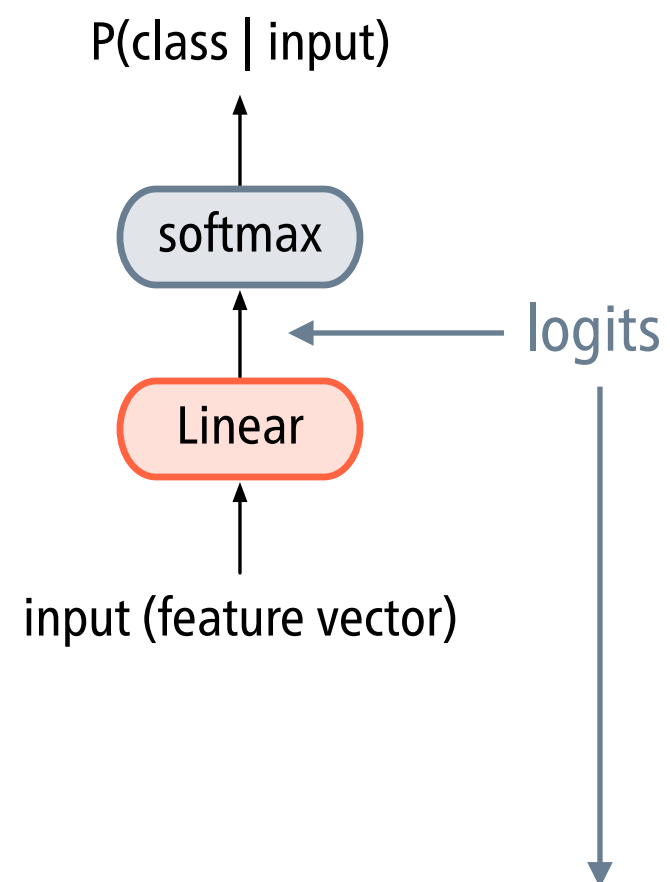
Softmax regression

- We convert the scores into a probability distribution $P(k \mid \mathbf{x})$ over the classes by sending them through the **softmax function**:

$$\text{softmax}(\mathbf{z})[k] = \frac{\exp(\mathbf{z}[k])}{\sum_i \exp(\mathbf{z}[i])}$$

- Similar to the case of linear classification, we now predict the input \mathbf{x} to belong to the highest-probability class k .
- In this context, the unnormalised (raw) scores are called **logits**.

Softmax regression as a neural network



$$P(k | \mathbf{x}) = \text{softmax}(\mathbf{x}\mathbf{W} + \mathbf{b})$$

Training a softmax regression model

- We present the model with training samples of the form (\mathbf{x}, y) where \mathbf{x} is a feature vector and y is the gold-standard class.
- The output of the model is a vector of conditional probabilities $P(k | \mathbf{x})$ where k ranges over the possible classes.
- We want to train the model so as to maximise the likelihood of the training data under this probability distribution.

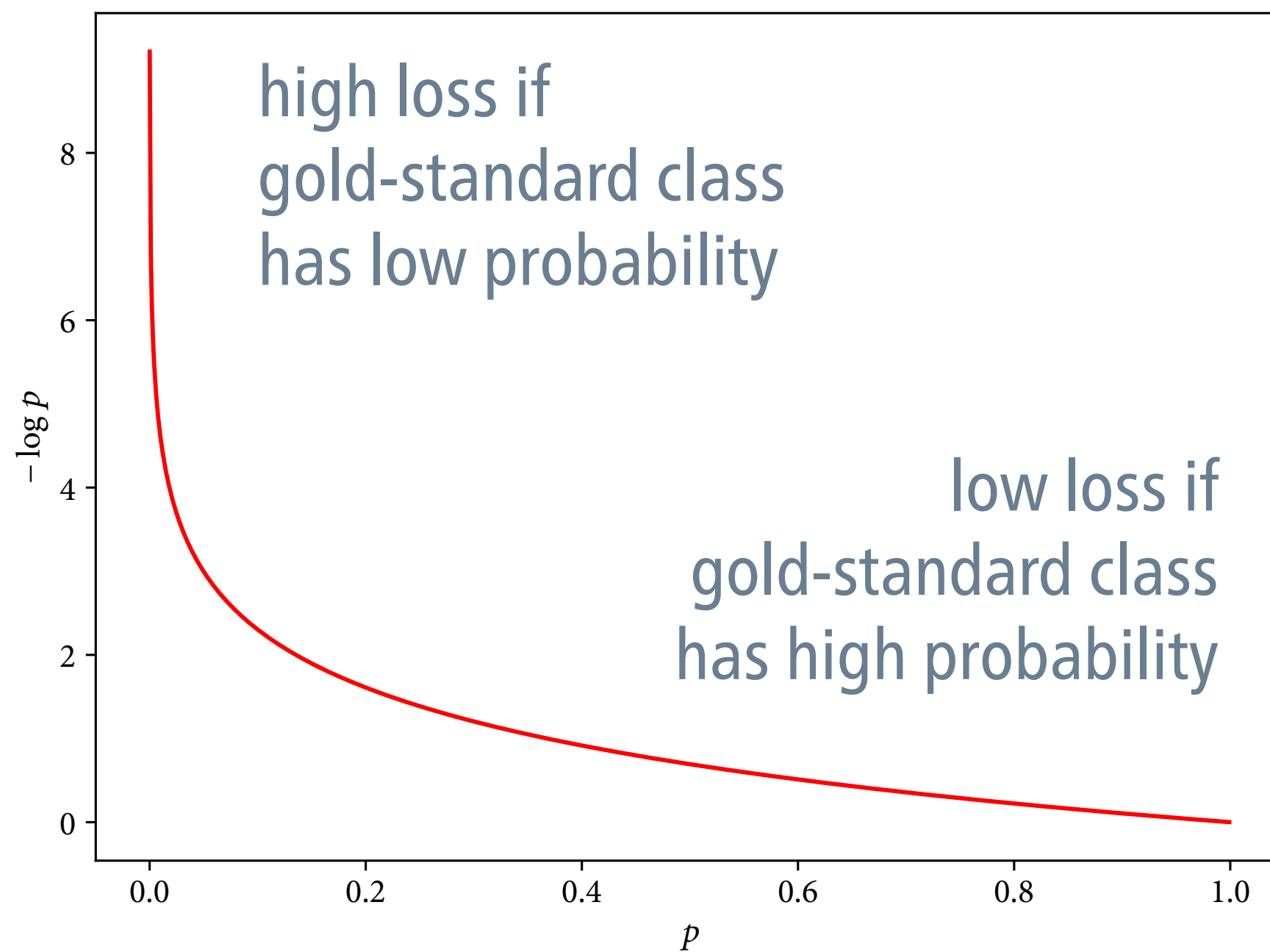
Cross-entropy loss

- Instead of maximising the likelihood of the training data, we minimise the model's **cross-entropy loss**.
- The cross-entropy loss for a specific sample (\mathbf{x}, y) is the negative log probability of the gold-standard class y , in our case:

$$L(\boldsymbol{\theta}) = -\log \text{softmax}(\mathbf{x}W + \mathbf{b})[y]$$

all trainable
parameters

Cross-entropy loss



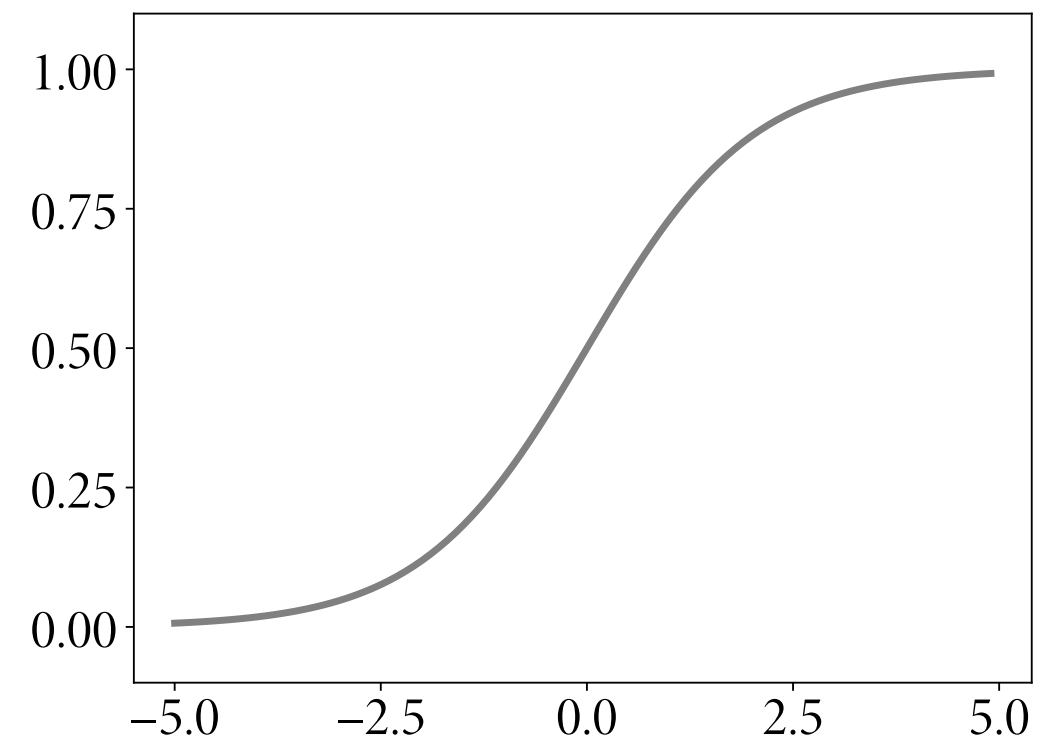
Gradient descent

'Follow the gradient into the valley of error.'

- **Step 0:** Start with random values for the parameters θ .
- **Step 1:** Compute the gradient of the loss function for the current parameter settings, $\nabla L(\theta)$.
- **Step 2:** Update the parameters θ as follows: $\theta := \theta - \alpha \nabla L(\theta)$
The parameter α is the learning rate.
- Repeat step 1–2 until the loss is sufficiently low.

A note on terminology

- The softmax function can be viewed as a generalisation of the standard logistic function to more than two classes.
- What we call “softmax regression” is sometimes also called **multinomial logistic regression**.
or simply “logistic regression”



$$y = \frac{1}{1 + \exp(-z)}$$