

Loss Function

In the experiment results, categorical (multinomial) cross entropy was used as the loss function. Suppose there are m classes and n samples, let p_{ij} denote the probability that sample i belongs to class j (note that

$$\sum_{j} p_{ij} = 1$$
), and $y_{ij} = \begin{cases} 1 & \text{sample } i \text{ belongs to class } j \\ 0 & \text{otherwise} \end{cases}$.

Categorical cross entropy is calculated by:

$$\mathcal{L} = -\frac{1}{n} \sum_{i=i}^{n} \sum_{j=1}^{m} (y_{ij} \log(p_{ij}))$$

Loss Function Example

Consider the following trinary classification example (Prob[x] is the normalized predicted probability that the sample belongs to class x using softmax function):

Sample no.	Ground Truth	Prediction	Prob[A]	Prob[B]	Prob[C]
1	\mathbf{A}	<u>A</u>	<u>0.95</u>	0.01	0.04
2	A	<u>B</u>	0.05	<u>0.55</u>	0.40

$$\mathcal{L} = -\frac{1}{2}(\log_2 0.95 + \log_2 0.05) = 2.2$$

Loss Function Example

- If a sample can belong to more than one class (for explanation, not used in the experiment):
 - Prob[x] shows the probability that the sample belongs to class x
 - Probability is not normalized
 - Assume threshold = 0.5

Sample no.	Ground Truth	Prediction	Prob[A]	Prob[B]	Prob[C]
1	A	<u>A</u>	<u>0.9</u>	0.2	0.4
2	A, B	<u>B</u> , <u>C</u>	0.1	<u>0.7</u>	<u>0.55</u>

$$\mathcal{L} = -\frac{1}{2} (\log_2 0.9 + (\log_2 0.1 + \log_2 0.7)) = 1.99$$

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Anomaly Detection Results

MLP (200 epochs)	ReLU	ELU	LeakyReLU
Test Accuracy	<u>0.9727</u>	0.9462	0.9672
Test Loss	0.1185	0.3053	0.1892
Train Accuracy	0.9996	0.9960	0.9991
Train Loss	0.0010	0.0131	0.0017

CNN (50 epochs)	ReLU	ELU
Test Accuracy	<u>0.9681</u>	<u>0.9599</u>
Test Loss	0.1068	0.2025
Train Accuracy	0.9969	0.9918
Train Loss	0.0119	0.0223

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Comparing MLP with CNN

Test Accuracy after Each Epoch of Training (using ReLU)



0.6



