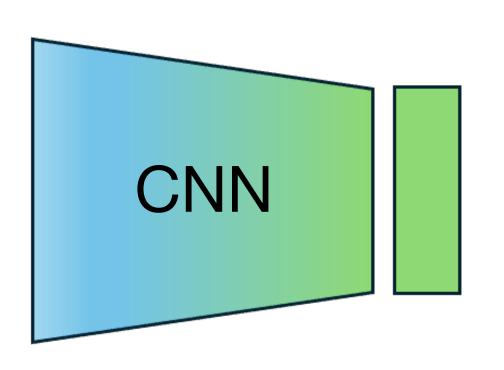
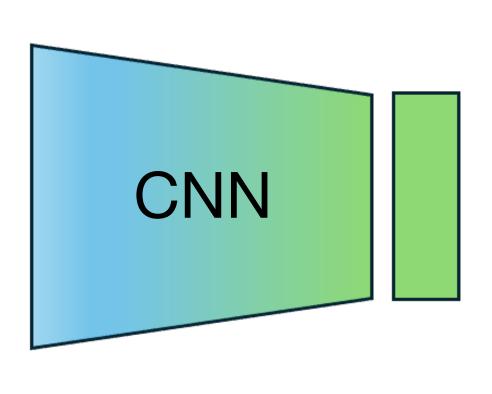
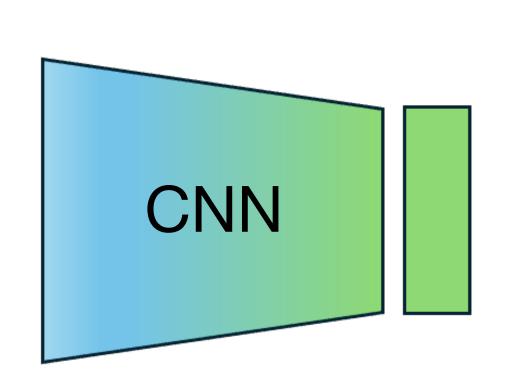
How do we interpret the outputs of a neural network trained on classification?



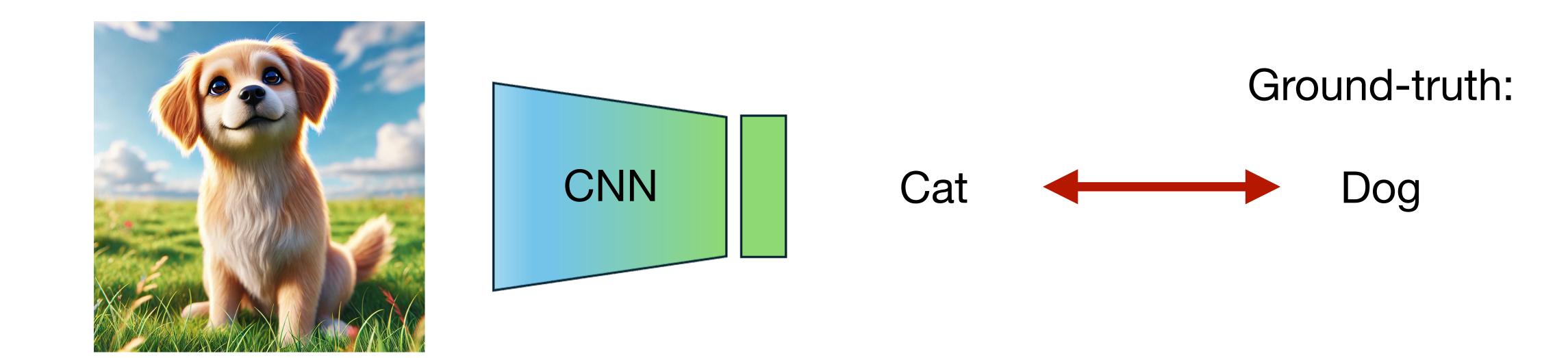


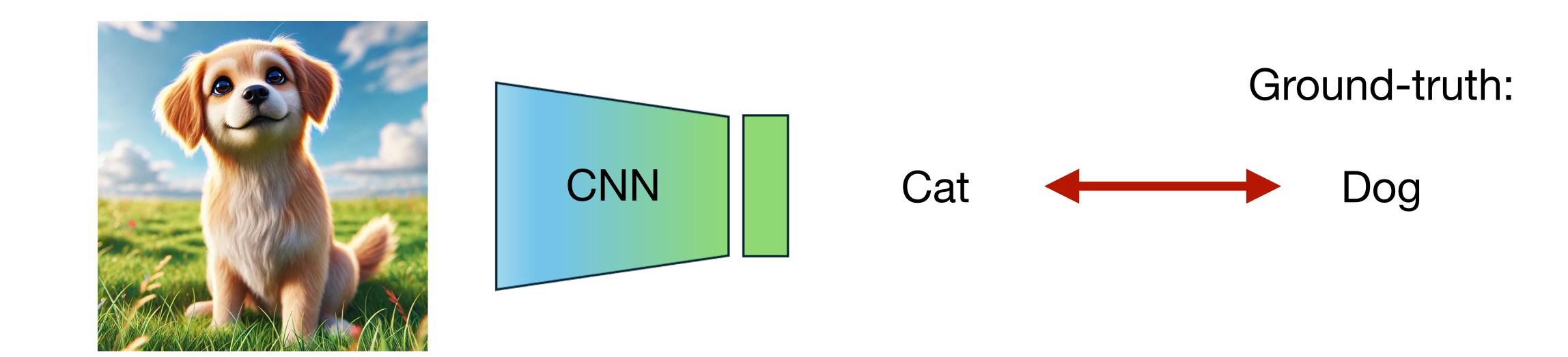






Cat





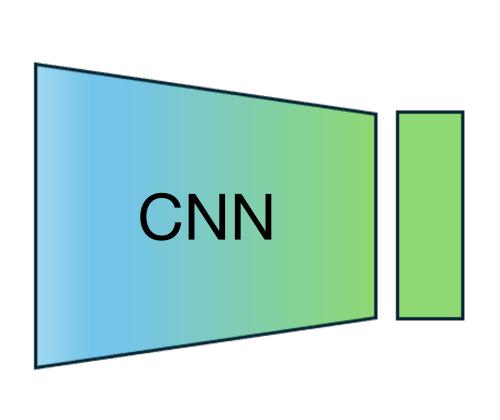
Cross-entropy loss (can be derived from maximum likelihood):

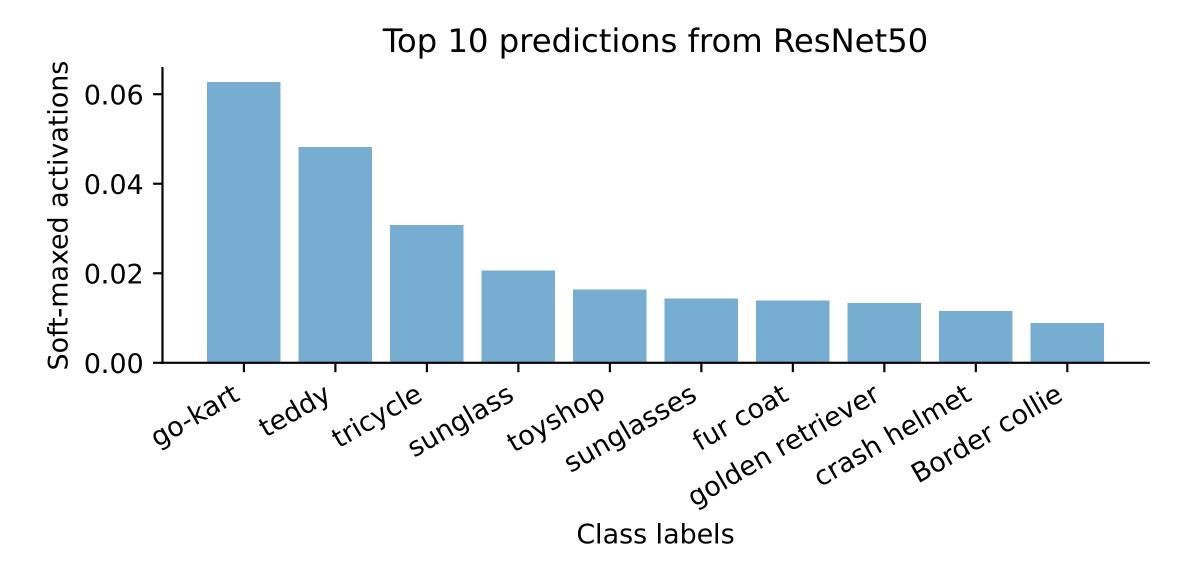
$$\mathbb{L} = -rac{1}{N} \sum_{j=1}^N \sum_{i=1}^M \log(q_{ heta}(C=i|x_j)) \cdot 1\{c_j=i\}$$

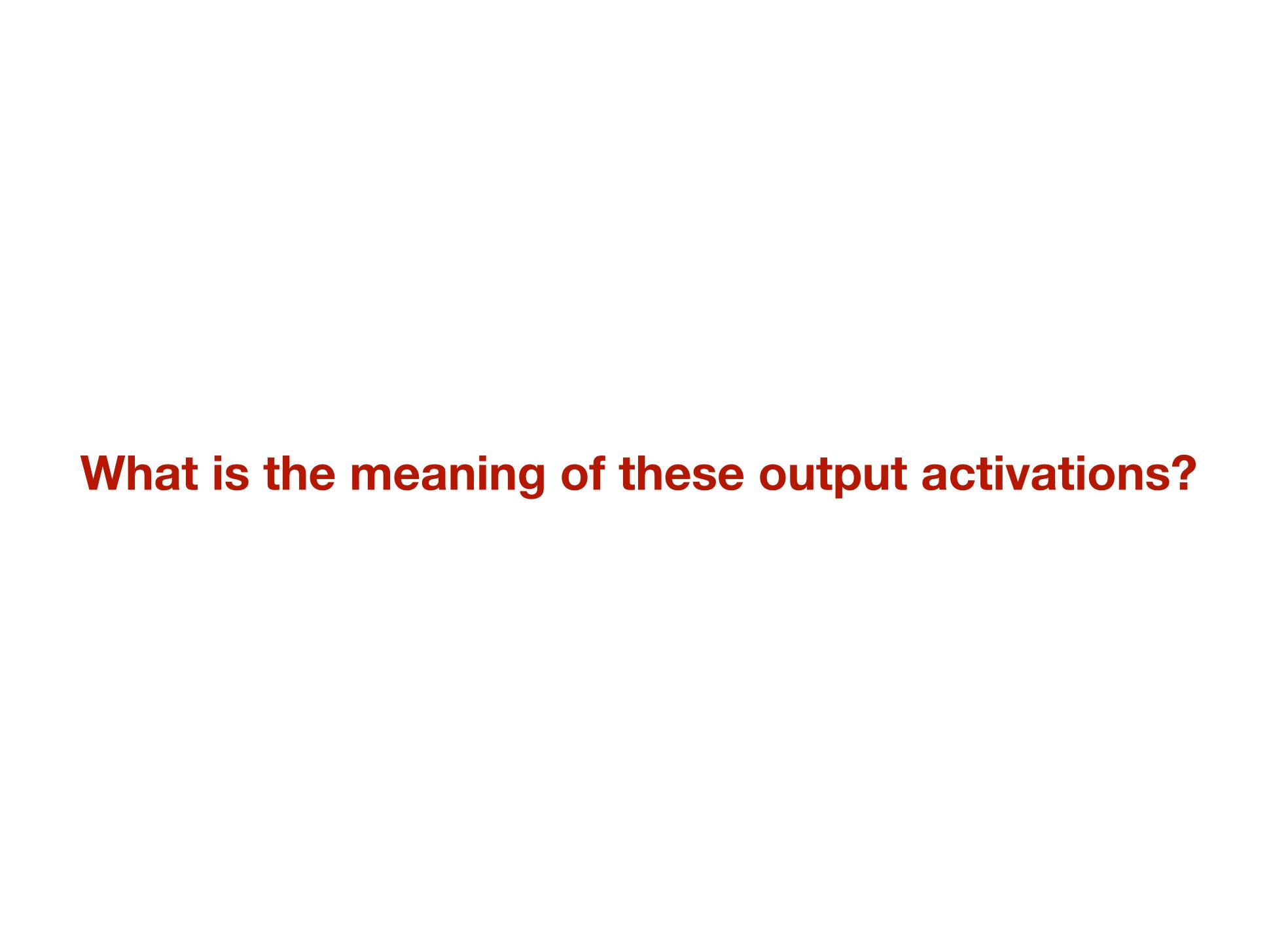


Outputs of an ImageNet trained CNN









Minimizing cross-entropy is equivalent to minimizing KL divergence

Minimizing cross-entropy loss (can be derived from maximum likelihood):

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Is equivalent to ...

Minimizing the KL-Divergence between the **Bayesian posterior** and the **model outputs**

$$\mathbb{L}_{KL}(P(C|X),q_{ heta}(C|X))=\mathbb{E}_{x\sim P(X)}D_{KL}(P(C|x)|q_{ heta}(C|x))$$

Loss is minimized when outputs exactly match the posterior

We can derive a lower bound on the loss, and the above loss is minimized when the model outputs exactly match the posterior.

$$q_{ heta^*}(C=i|x)=P(C=i|x),\quad i\in\{1,\ldots,M\}$$



How to interpret the network outputs?

Training models using the cross-entropy loss pushes the outputs to match the Bayesian posterior $P(C \mid X)$ of an ideal observer having access to the generative model P(X, C) that has generated the data.

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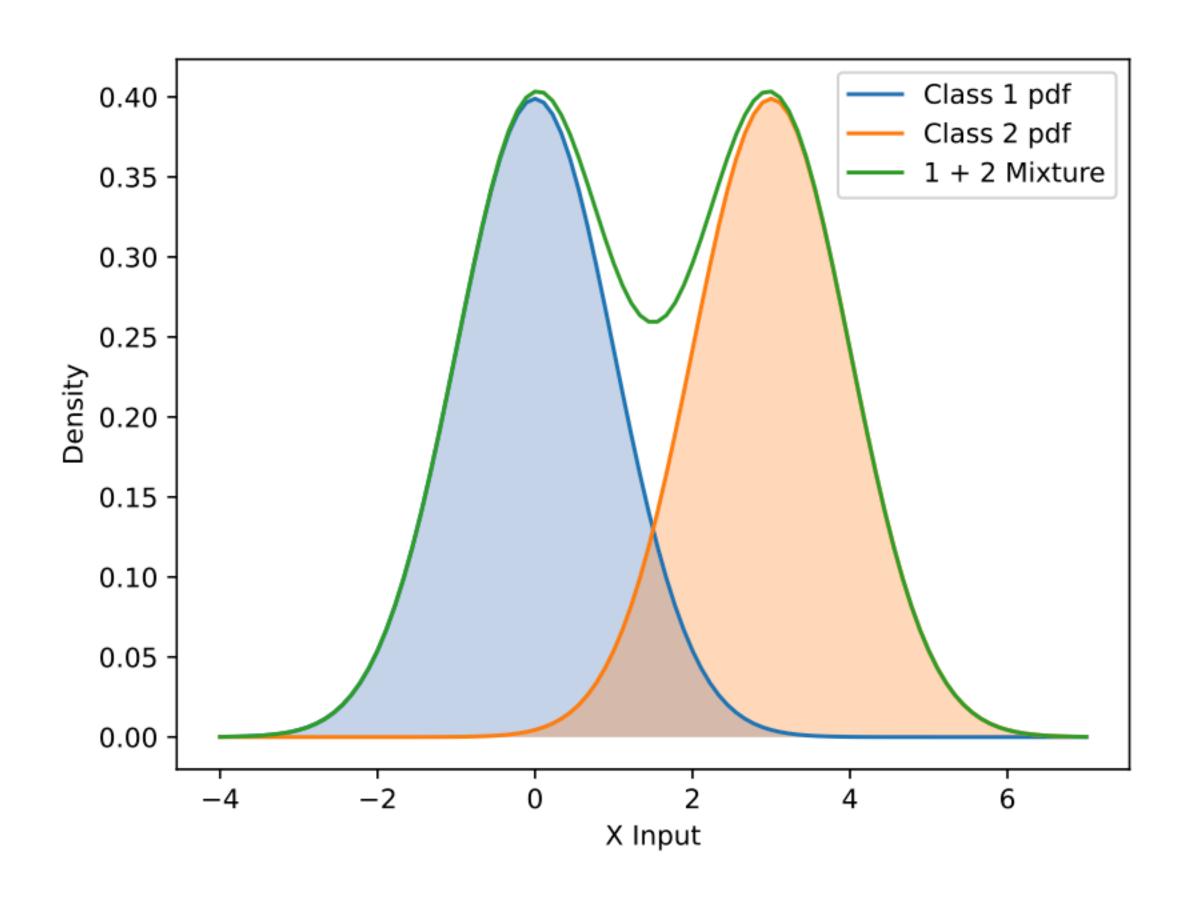
• When the generative model is **known**, the outputs should gradually match the Bayesian posterior P(C | X) during training.

How to interpret the network outputs?

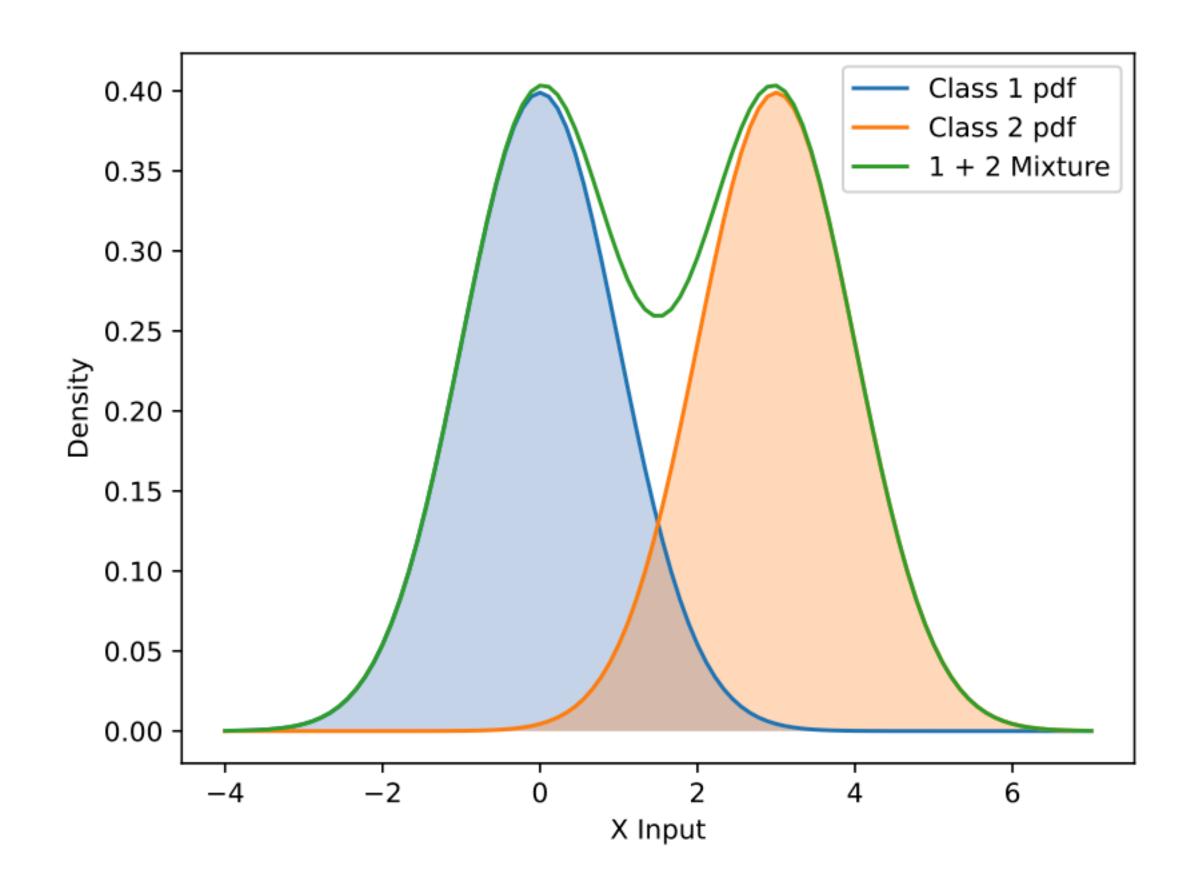
Training models using the cross-entropy loss pushes the outputs to match the Bayesian posterior $P(C \mid X)$ of an ideal observer having access to the generative model P(X, C) that has generated the data.

- When the generative model is **known**, the outputs should gradually match the Bayesian posterior P(C | X) during training.
- When the generative model is **not known** (most real-world tasks), the outputs should match the Bayesian posterior calculated using a generative model of the data, if someone can find such a model.

A simple classification example



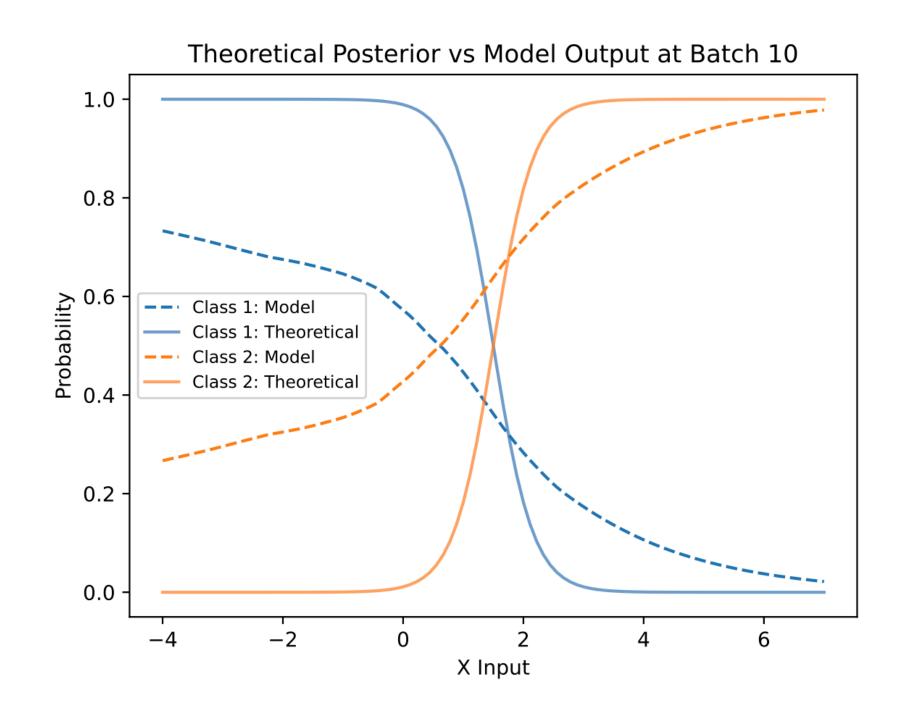
A simple classification example

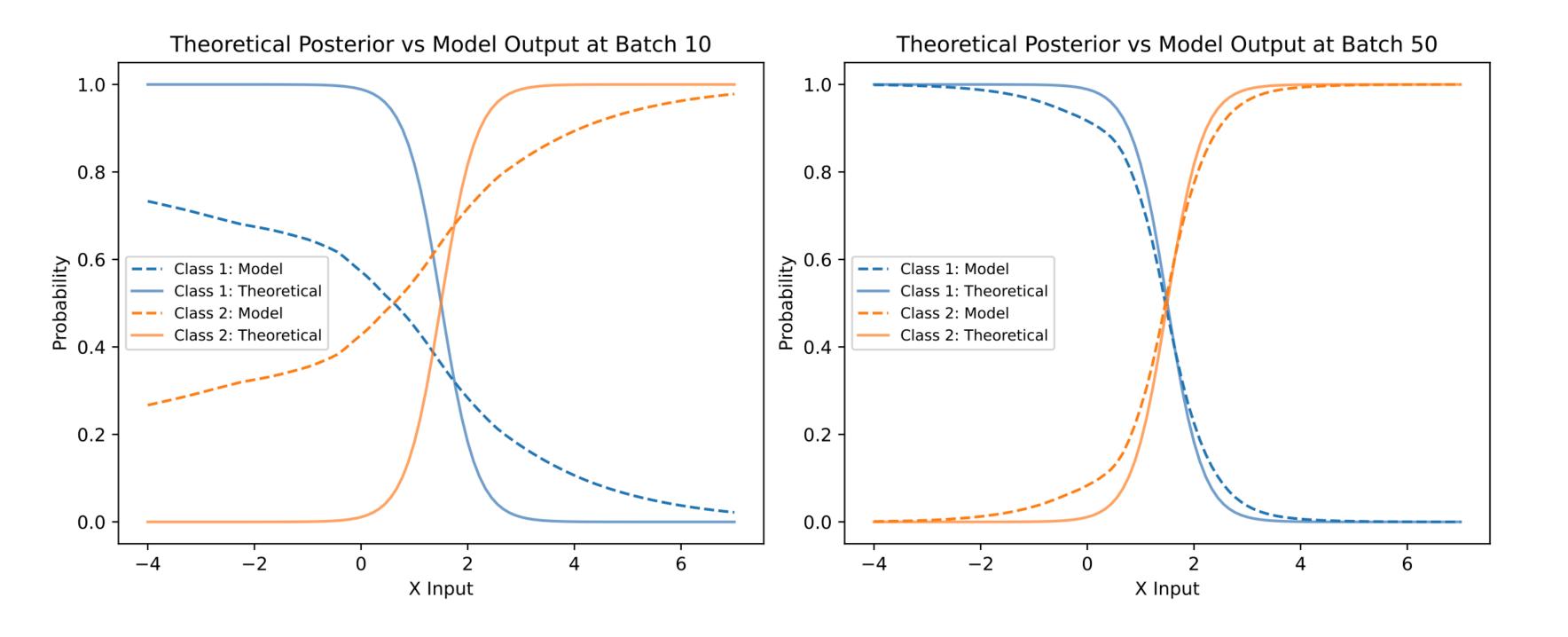


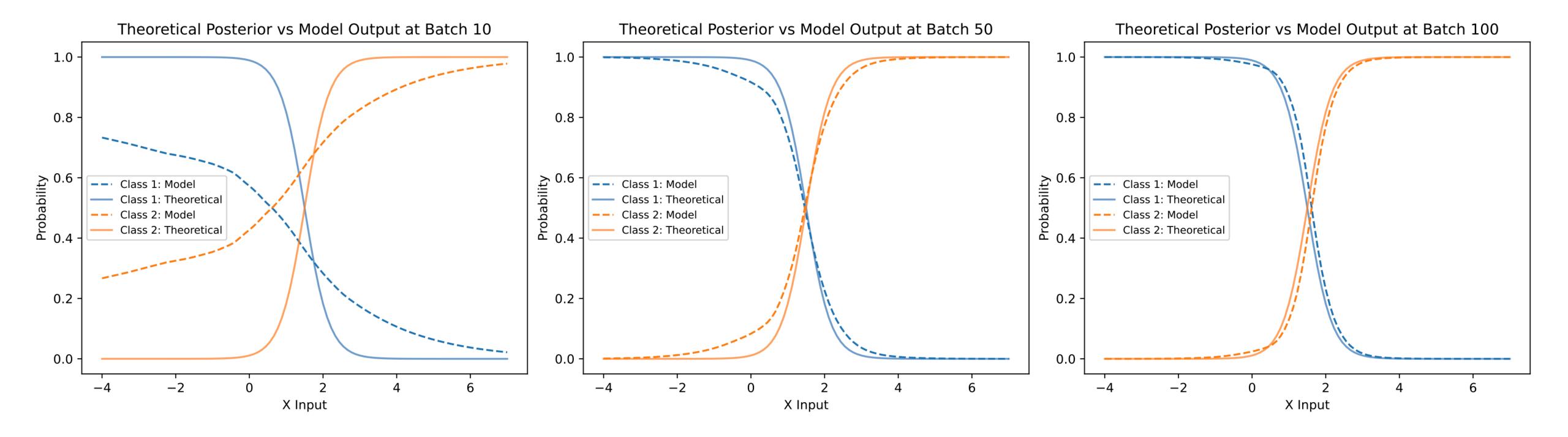
Derive the posterior using Bayes' rule

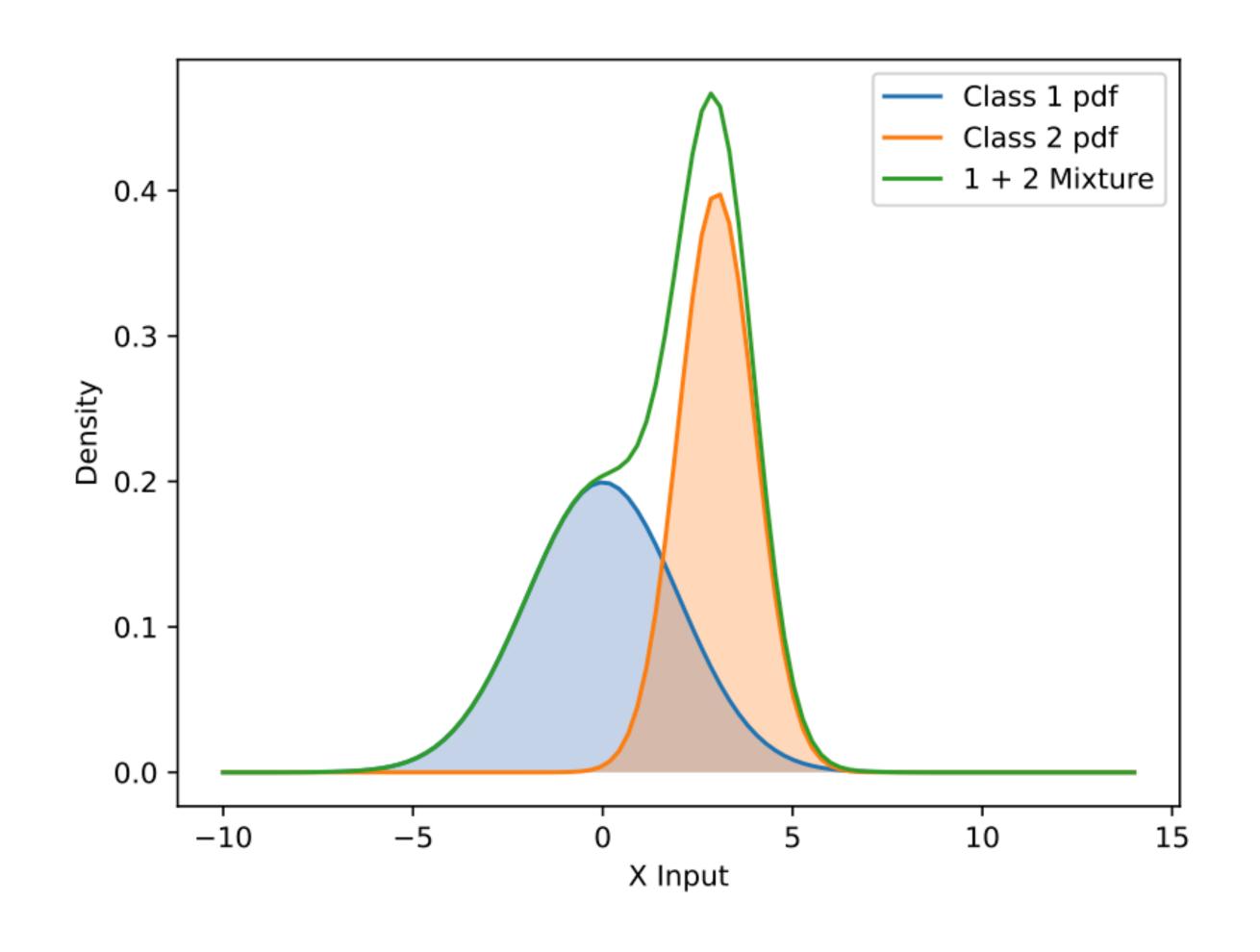
$$egin{split} P(c_1|x) &= rac{P(x|c_1)P(c_1)}{P(x)} = rac{P(x|c_1)P(c_1)}{P(x|c_1)P(c_1) + P(x|c_2)P(c_2)} \ &= rac{1}{1 + rac{\sigma_1}{\sigma_2}e^{rac{\sigma_2^2(x-\mu_1)^2-\sigma_1^2(x-\mu_2)^2}{2\sigma_1^2\sigma_2^2}} \ &= rac{1}{1 + e^{rac{6x-9}{2}}} \end{split}$$

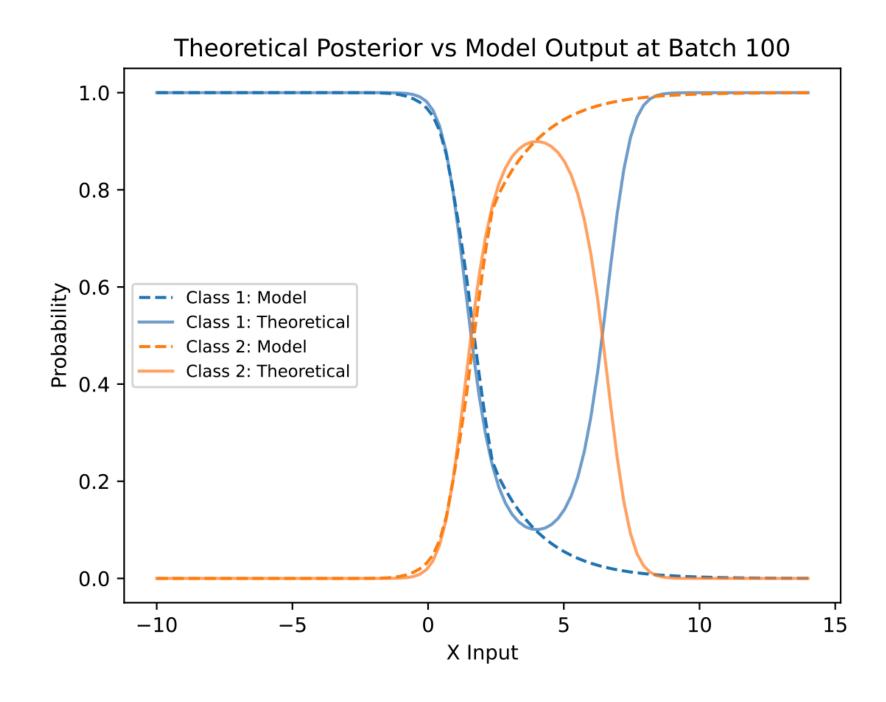
$$egin{aligned} P(c_2|x) &= rac{P(x|c_2)P(c_2)}{P(x)} = rac{P(x|c_2)P(c_2)}{P(x|c_1)P(c_1) + P(x|c_2)P(c_2)} \ &= rac{1}{1 + rac{\sigma_2}{\sigma_1}e^{rac{\sigma_1^2(x-\mu_2)^2-\sigma_2^2(x-\mu_1)^2}{2\sigma_1^2\sigma_2^2}} \ &= rac{1}{1 + e^{rac{-6x+9}{2}}} \end{aligned}$$

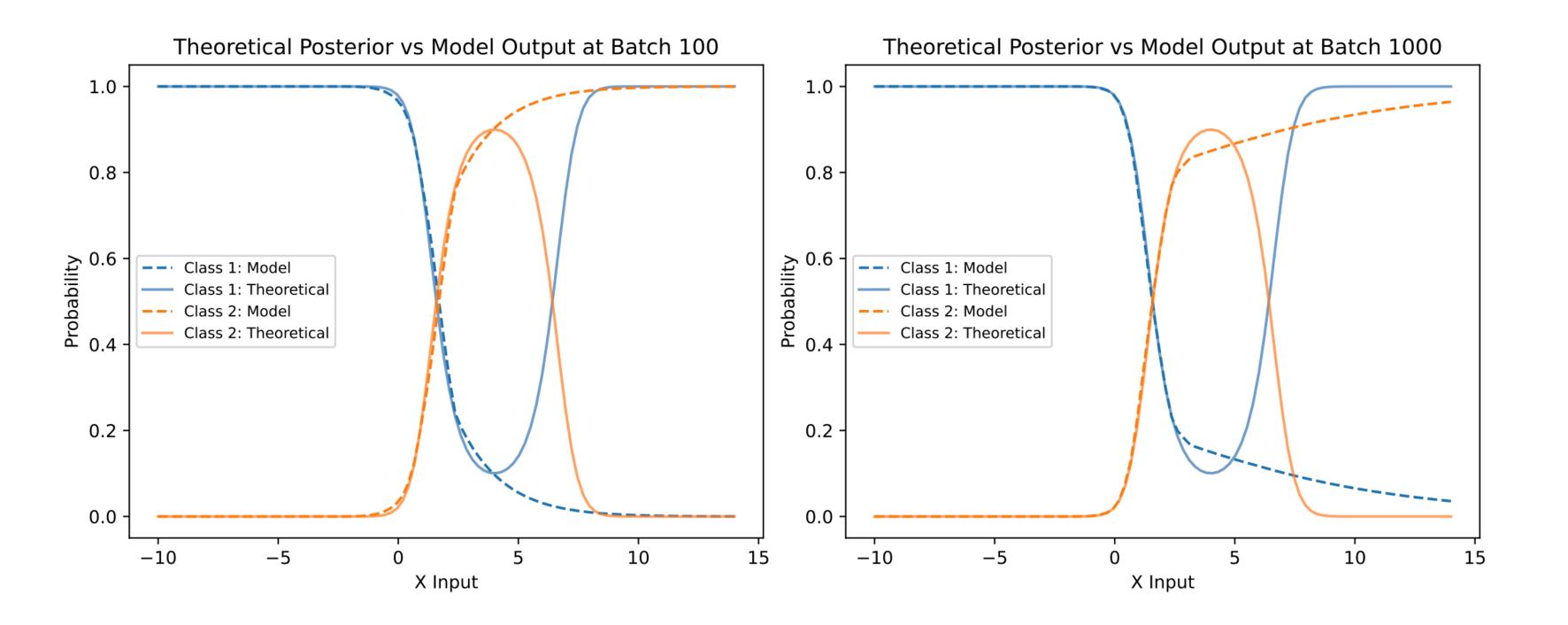


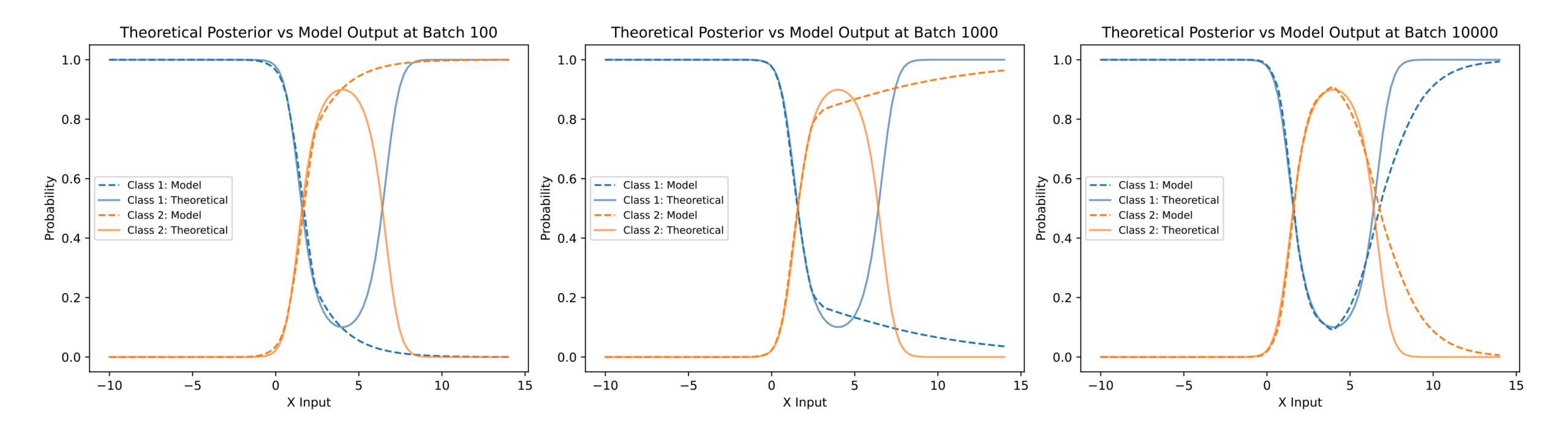












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- Training neural network using cross-entropy loss pushes the outputs of the model to match the Bayesian posterior calculated using a generative model that has generated the data.
- How well the model outputs actually approximate the posterior could depend on multiple factors, such as the shape of the posterior, the generative distribution, and model training details.