A Generalized Weighted Loss for Support Vextor Classification and Multilayer Perceptron

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Abstract : Usually standard algorithms employ a loss where each error is the mere absolute difference between the true value and the prediction, in case of a regression task. In the present, we present several error weighting schemes that are a generalization of the consolidated routine. We study both a binary classification model for Support Vextor Classification and a regression net for Multilayer Perceptron. Results proves that the error is never worse than the standard procedure and several times it is better.

Keywords : loss, binary-classification, MLP, weights, regression
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