



Custom Loss Function Creation in Keras

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Purpose

- Keras gives us standard loss functions like MSE, however suppose that we would like to be more creative and create our own
- Adding our custom loss function is relatively straightforward with the Keras API
- Important Note: Customizing the loss function also requires customizing the respective optimizer down the line



Implementation

```
#Incorporate delta for uncertainty in denominator
def custom_loss(y_true, y_pred):
    loss = ((y_true - y_pred)**2)/(y_true)
    return loss

#Compiling our model
globalModel.compile(
    optimizer = tf.keras.optimizers.Adam(lr=.000000000005),
    #loss = [tf.keras.losses.MeanSquaredError(), tf.keras.losses.MeanSquaredError()],
    loss = custom_loss
)
```



More Readings/Sources

<https://towardsdatascience.com/how-to-create-a-custom-loss-function-keras-3a89156ec69b>