

Evaluating a Learning Algorithm

- Video: Deciding What to Try
 Next
 5 min
- Video: Evaluating a Hypothesis 7 min
- Reading: Evaluating a Hypothesis 4 min
- Video: Model Selection and Train/Validation/Test Sets
 12 min
- Reading: Model Selection and Train/Validation/Test Sets
 3 min

Bias vs. Variance

- Video: Diagnosing Bias vs.
 Variance
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- Reading: Diagnosing Bias vs. Variance
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- Video: Regularization and Bias/Variance
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- Reading: Regularization and Bias/Variance
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- Video: Learning Curves
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- Reading: Learning Curves
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- Video: Deciding What to Do
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- Reading: Deciding What to do Next Revisited
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Review

Building a Spam Classifier

Deciding What to Do Next Revisited

Our decision process can be broken down as follows:

- Getting more training examples: Fixes high variance
- Trying smaller sets of features: Fixes high variance
- Adding features: Fixes high bias
- Adding polynomial features: Fixes high bias
- Decreasing λ: Fixes high bias
- **Increasing λ:** Fixes high variance.

Diagnosing Neural Networks

- A neural network with fewer parameters is **prone to underfitting**. It is also **computationally cheaper**.
- A large neural network with more parameters is prone to overfitting. It is also computationally expensive. In this case you can use regularization (increase λ) to address the overfitting.

Using a single hidden layer is a good starting default. You can train your neural network on a number of hidden layers using your cross validation set. You can then select the one that performs best.

Model Complexity Effects:

- Lower-order polynomials (low model complexity) have high bias and low variance. In this case, the model fits poorly consistently.
- Higher-order polynomials (high model complexity) fit the training data extremely well and the test data extremely poorly. These have low bias on the training data, but very high variance.
- In reality, we would want to choose a model somewhere in between, that can generalize well but also fits the data reasonably well.