

## Module 7: Linear and Multiple Regressions

### Glossary

#### **Absolute Loss**

A synonym for L1 or mean absolute error

#### **Categorical Data**

A data type that can be divided into two subtypes: nominal or ordinal data

#### **Huber Loss**

A composite of both MSE and MAE; also known as smooth mean absolute error

#### **L1 Loss**

A synonym for absolute loss and mean absolute error (MAE)

#### **L2 Loss**

A synonym for mean squared error (MSE)

#### **Linear Regression**

A model of the relationship between two variables, fit to a linear equation

#### **Mean Absolute Error (MAE)**

The average sum of the absolute difference between the actual and the predicted values; also known as L1 loss or absolute loss

## Mean Squared Error (MSE)

The average squared difference between the predicted and actual variables; also known as L2 loss

## Nominal Data

Data with no numerical value or inherent ordering; sometimes called “labeled” or “named” data

## Non-Linear Regression

A model of the relationship between two variables, fit to a non-linear equation

## Ordinal Data

Non-numeric data that has a clear ordering or scale, such as “Good”, “Better”, “Best”