

# Overview

Additional Resources

Regression evaluation metrics

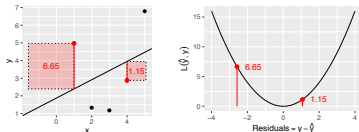
## Additional Resources

- ▶  $R^2$  (Coefficient of determination) - [StatQuest video](#)
- ▶ Pearson's correlation - [StatQuest video](#)
- ▶ Spearman's rho correlation - [rikvikmath video](#)
- ▶ Kendall's tau correlation
- ▶ Sklearn regression metrics - [Docs](#)

# MEAN SQUARED ERROR (MSE)

$$\rho_{MSE}(\mathbf{y}, \mathbf{F}) = \frac{1}{m} \sum_{i=1}^m (y^{(i)} - \hat{y}^{(i)})^2 \in [0; \infty) \rightarrow L2 \text{ loss.}$$

Outliers with large prediction error heavily influence the MSE, as they enter quadratically.



Similar measures:

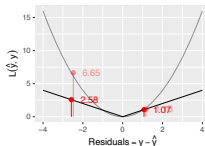
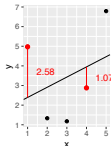
- Sum of squared errors:  $\rho_{SSE}(\mathbf{y}, \mathbf{F}) = \sum_{i=1}^m (y^{(i)} - \hat{y}^{(i)})^2$
- Root MSE (orig. scale):  $\rho_{RMSE}(\mathbf{y}, \mathbf{F}) = \sqrt{\frac{1}{m} \sum_{i=1}^m (y^{(i)} - \hat{y}^{(i)})^2}$



## MEAN ABSOLUTE ERROR

$$\rho_{MAE}(\mathbf{y}, \mathbf{F}) = \frac{1}{m} \sum_{i=1}^m |y^{(i)} - \hat{y}^{(i)}| \in [0; \infty) \quad \rightarrow L1 \text{ loss.}$$

More robust, less influenced by large residuals, more intuitive than MSE.



Similar measures:

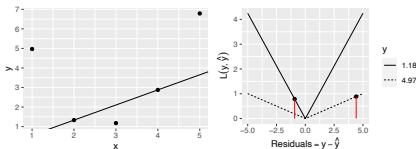
- Median absolute error (for even more robustness)

## MEAN ABSOLUTE PERCENTAGE ERROR

$$\rho_{MAPE}(\mathbf{y}, \mathbf{F}) = \frac{1}{m} \sum_{i=1}^m \left| \frac{y^{(i)} - \hat{y}^{(i)}}{y^{(i)}} \right| \in [0; \infty)$$



Small  $|y|$  influence more strongly. Cannot handle  $y = 0$ .



Similar measures:

- Mean Absolute Scaled Error (MASE)
- Symmetric Mean Absolute Percentage Error (sMAPE)

$R^2$

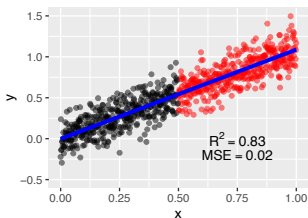
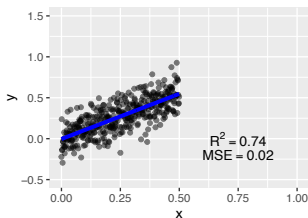
$$\rho_{R^2}(\mathbf{y}, \mathbf{F}) = 1 - \frac{\sum_{i=1}^m (y^{(i)} - \hat{y}^{(i)})^2}{\sum_{i=1}^m (y^{(i)} - \bar{y})^2} = 1 - \frac{SSE_{LinMod}}{SSE_{Intercept}}.$$

- Well-known classical measure for LMs – on train data.
- "Fraction of variance explained" by the model.
- How much SSE of constant baseline is reduced when we use more complex model?
- $\rho_{R^2} = 1$ : all residuals are 0, we predict perfectly,
- $\rho_{R^2} = 0.9$ : LM reduces SSE by factor of 10.
- $\rho_{R^2} = 0$ : we predict as badly as the constant model.
- Is  $\in [0, 1]$  on train data; as LM is always better than intercept.



## $R^2$ VS MSE

- Better  $R^2$  does not necessarily imply better fit.
- Data:  $y = 1.1x + \epsilon$ , where  $\epsilon \sim \mathcal{N}(0, 0.15)$ .
- Fit half (black) and full data (black and red) with LM.



- Fit does not improve, but  $R^2$  goes up.
- But: Invariant w.r.t. to linear scaling of  $y$ , MSE is not.



## GENERALIZED $R^2$ FOR ML

$$1 - \frac{Loss_{ComplexModel}}{Loss_{SimplerModel}}.$$

- E.g., model vs constant, LM vs non-linear model, tree vs forest, model with fewer features vs model with more, ...
- We could use arbitrary measures.
- In ML we would rather evaluate on test set.
- Can then become negative, e.g., for SSE and constant baseline, if our model performs worse on the test set than a simple constant.





## SPEARMAN'S $\rho$

Can be used if we care about the relative ranks of predictions:

$$\rho_{\text{Spearman}}(\mathbf{y}, \mathbf{F}) = \frac{\text{Cov}(\text{rg}(\mathbf{y}), \text{rg}(\hat{\mathbf{y}}))}{\sqrt{\text{Var}(\text{rg}(\mathbf{y}))} \cdot \sqrt{\text{Var}(\text{rg}(\hat{\mathbf{y}}))}} \in [-1, 1],$$

- Very robust against outliers
- A value of 1 or -1 means that  $\hat{\mathbf{y}}$  and  $\mathbf{y}$  have a perfect monotonic relationship.
- Invariant under monotone transformations of  $\hat{\mathbf{y}}$

