**Model selection** consists in choosing the type of model and fully specifying its architecture.

**Training a model** means running an algorithm to find the model parameters that will make it best fit the training data (and hopefully make good predictions on new data).

**How can you know which values will make your model perform best?**

To answer this question, you need to specify a performance measure. You can either define a ***utility***

***function*** (or *fitness function*) that measures how *good* your model is, or you can define a ***cost function***that measures how *bad* it is. (*For Linear Regression problems, people typically use a cost function that measures the distance between the linear model’s predictions and the training examples; the objective is to minimize this distance.*)