Do's and don'ts when splitting data

Do

- find a good balance between test and training data.
- Reduce the dimension of your training data using a dimensionality reduction algorithm

Don't

- Overfitting the test data
 - o the model works well on the test data, but does not generalize well.
 - This happens if the training set is too small or too noisy.
- Underfitting the test data
 - o this happens when the model is too simple to learn the underlying structure of data.
 - Linear models are prone to underfit. Most of the time, reality is more complicated than a linear model can handle.
 - can be fixed by selecting more powerful models, feeding better features to the learning algorithm or reducing the constraints on the model.

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