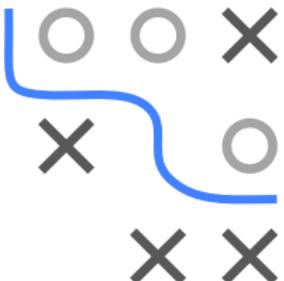
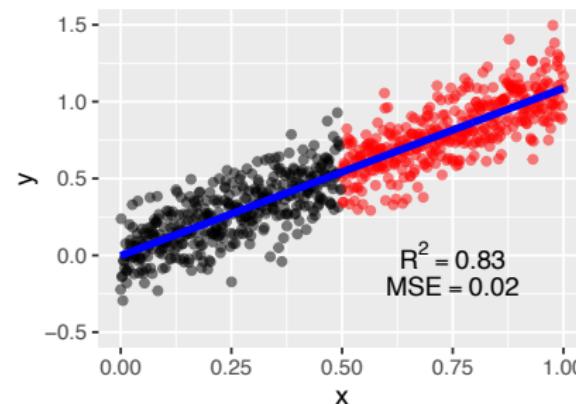
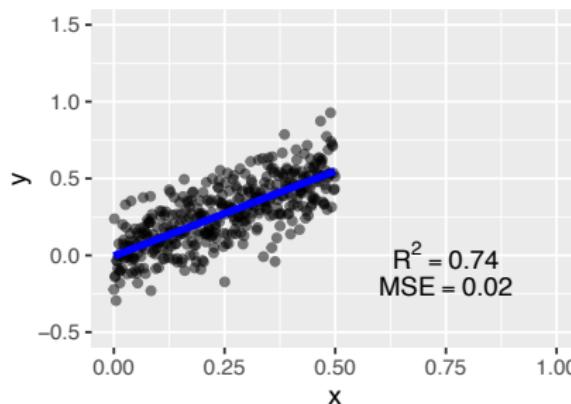


R^2 VS MSE

- 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.