Question 1: What is a loss function?

Question 2: Why are loss functions so important?

Question 3: How do you choose a loss function?

Answer Question 1: A loss function is a mathematical function that measures the difference between the predicted output and the actual output in a machine learning model.

Answer Question 2: The selection of inappropriate loss function will affect the effectiveness of the algorithm to some extent. In addition, loss function is the core part of the empirical risk as well as the import component of the structural risk function.

Answer Question 3: The choice of a loss function depends on the type of problem you are trying to solve, such as regression or classification, and the nature of your data.