classmate
Date
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PERFORMANCE MATRICS FOR REGRESSION

(I) Mean Square Error (MSE)

↳ sklearn.metrics

↳ mean_squarederror

(II) Mean Absolute Error (MAE)

↳ mean_absolute_error

(III) Root Mean Square Error

rmse = mean_squared_error
(y_test, y_pred, squared = False)

(IV) R^2 ⇒ Act as accuracy in Regression model

↳ sklearn.metrics

↳ r2_score

(v) Adjusted R^2

↳ import r2_score

$$adjust\_r2 = 1-\left(\frac{(1-r2\_score^2)(n-1)}{n-p-1}\right)$$

p = no. of feature

Q Which one to use when?

(I) → MSE / RMSE ⇒ If large error matte more

(II) MAE ⇒ If you want an error meas -ure that is robust to outlier

(III) R^2 ⇒ check how well the model explain the variance

(IV) Adjusted R^2 ⇒ If using multiple features