

Caution: Use with caution. Models can be prone to issues including overfitting. Past performance does not guarantee future performance.

Train: Performance on Train data.

Test: Performance on Test data.

Long: Performance on Out of Sample (OOS) data.

Evaluation Metrics

Metric	Train	Test	OOS (Out of Sample)
Mean Absolute Err (MAE)	0.2	0.2	0.6
Mean Squared Err (MSE)	0.1	0.1	0.5
Root Mean Sqr Err (RMSE)	0.3	0.3	0.3
Mean Abs Perc Err (MAPE)	0.1	0.1	0.2

OVERFITTING - logloss and RMSE

Overfitting Check on TRAIN vs TEST

