

Overfitting & Underfitting

1) Train → dataset → model is trained ⇒ Accuracy ↑↑

① Train ^{→ dataset} → model is trained → Accuracy ↑↑
95%

Test ^{→ dataset} → model is tested → Accuracy ↓↓
(60%)

Overfitting

{ low Bias
High Variance }

② Train → Accuracy → ↑↑ 50%
Test → " → ↓↓ 49%

↓
Underfitting

{ High Bias
High Variance }

③ optimized model

... → ↑↑ 92% }

$\left\{ \begin{array}{l} \text{Train} \rightarrow \text{ACC} \rightarrow \uparrow \uparrow \uparrow 92\% \\ \text{Test} \rightarrow \text{ACC} \rightarrow \uparrow \uparrow 90\% \end{array} \right\}$

\Downarrow

$\left\{ \begin{array}{l} \text{low Bias} \\ \text{low variance} \end{array} \right\}$

Bias - Variance Trade-off

Error \rightarrow The difference b/w actual value & predicted value is the error & it is used to evaluate the model.

- ① Bias Error
- ② Variance Error
- ③ The Noise

* Noise is irreducible error but Bias & variance is reducible errors.

High bias \rightarrow Underfitting model
High variance \rightarrow Overfitting model

Bias \rightarrow Bias is difference b/w the predicted value & the expected value.

Bias $\uparrow \propto$ underfitting

* model with high bias pays very little attention to the training data.

* It always leads to high error on training & test data

Variance

It there are more fluctuation in the data

i.e. the noise as well. As it has a high variance

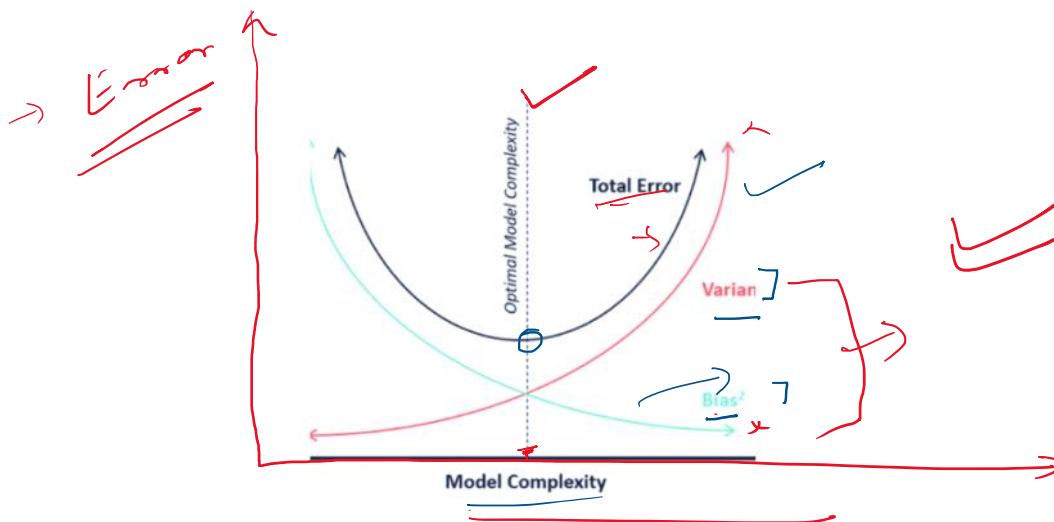
The model still considers the variance as something

to learn from.

→ model with high variance pays a lot of attention to training data & does not generalize on the data which it has not seen before.

As result, such model perform very well on training data but has high error rate on test data.

variance \uparrow \propto overfitting



80%	Training
20%	Test



