



Performance: Metrics

R also has built in functions that can be helpful

- `cor(x,y)` - correlation coefficient
- `help(cor)`

Model Performance

Combining objective functions

Multiplicative approach

Metric A * Metric B ...

Metric A * weighting A + Metric B * weighting B...

Requires metrics to be normalized (same range)

- 0-1

- divide by maximum value

Metrics must all work in the same direction

increase = better OR decrease = better