

Validation and Performance / Review and notes

Regression Performance Measures

Absolute Error *Absolute deviation of the prediction from the actual value.*

Relative Error *Absolute deviation of the prediction from the actual value divided by actual value.*

squared error *Squared deviation of the prediction from the actual value.*

mean squared error *average of the squared errors.*

root mean squared error *square root of the average of squared errors.*

correlation *correlation coefficient between the label and prediction attributes.*

squared correlation *squared correlation coefficient between the label and prediction attributes.*