Bias and Variance

Advice for Applying Machine Learning

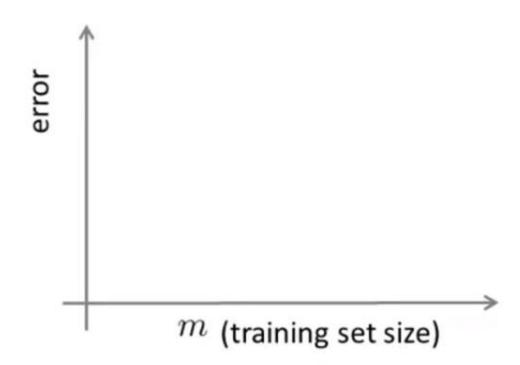
Introduction

- Learning curves is often a very useful thing to plot.
 - you wanted to sanity check that your algorithm is working correctly, or
 - if you want to improve the performance of the algorithm.
- Tool to diagnose if a physical learning algorithm may be suffering from
 - bias,
 - variance problem or
 - a bit of both.

$$J_{train}(\theta) = \frac{1}{2m} \sum_{i=1}^{m} (h_{\theta}(x^{(i)}) - y^{(i)})^2$$

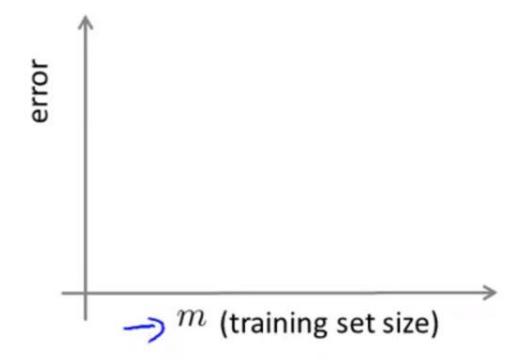
$$J_{train}(\theta) = \frac{1}{2m} \sum_{\substack{i=1\\ m_{cv}}}^{m} (h_{\theta}(x^{(i)}) - y^{(i)})^{2}$$

$$J_{cv}(\theta) = \frac{1}{2m_{cv}} \sum_{i=1}^{m_{cv}} (h_{\theta}(x_{cv}^{(i)}) - y_{cv}^{(i)})^{2}$$

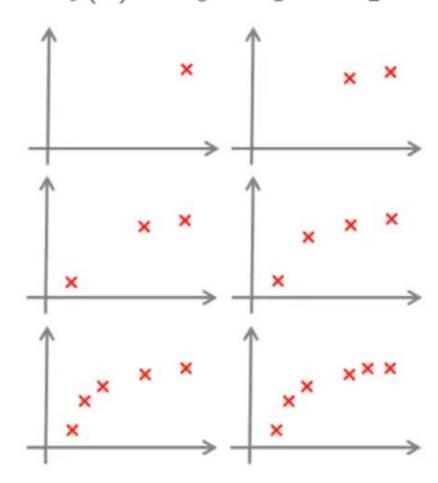


$$J_{train}(\theta) = \frac{1}{2m} \sum_{i=1}^{m} (h_{\theta}(x^{(i)}) - y^{(i)})^2$$

$$J_{cv}(\theta) = \frac{1}{2m_{cv}} \sum_{i=1}^{i=1} (h_{\theta}(x_{cv}^{(i)}) - y_{cv}^{(i)})^2$$

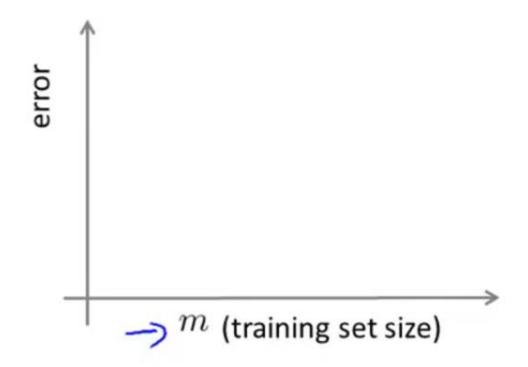


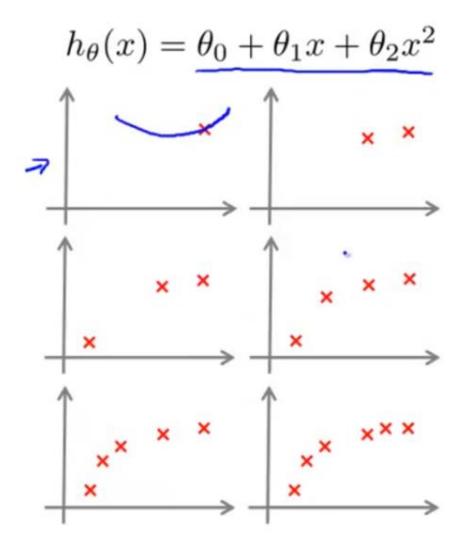
$$h_{\theta}(x) = \theta_0 + \theta_1 x + \theta_2 x^2$$



$$J_{train}(\theta) = \frac{1}{2m} \sum_{i=1}^{m} (h_{\theta}(x^{(i)}) - y^{(i)})^2$$

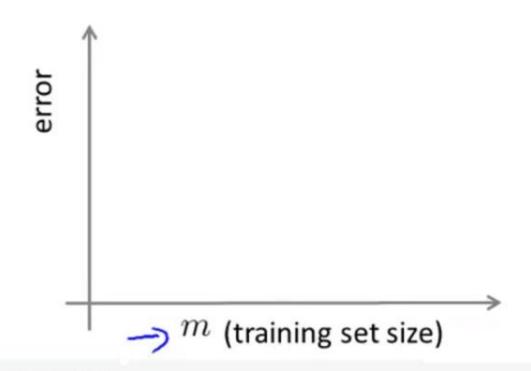
$$J_{cv}(\theta) = \frac{1}{2m_{cv}} \sum_{i=1}^{m_{cv}} (h_{\theta}(x_{cv}^{(i)}) - y_{cv}^{(i)})^2$$



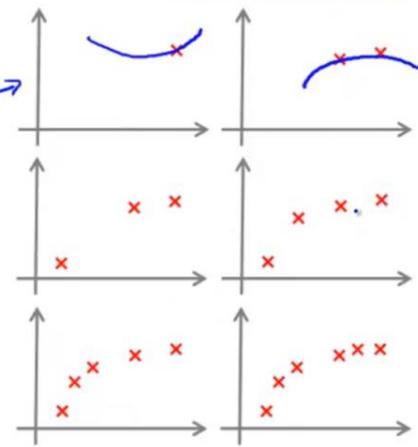


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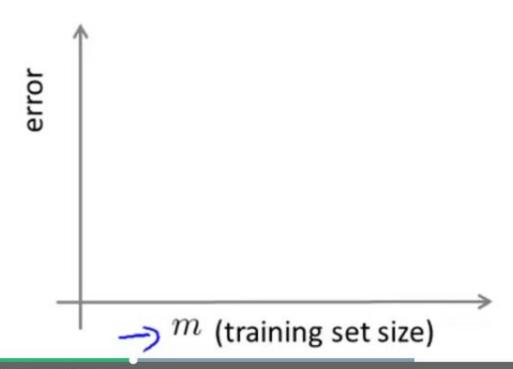


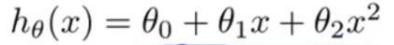
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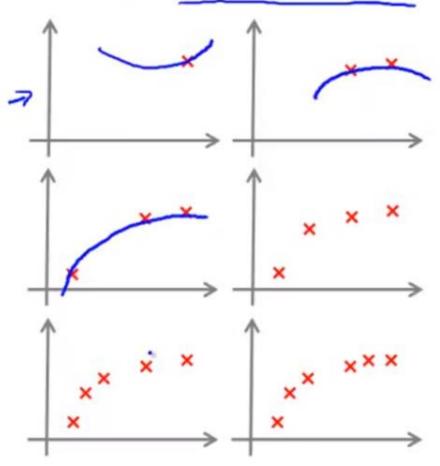


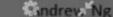
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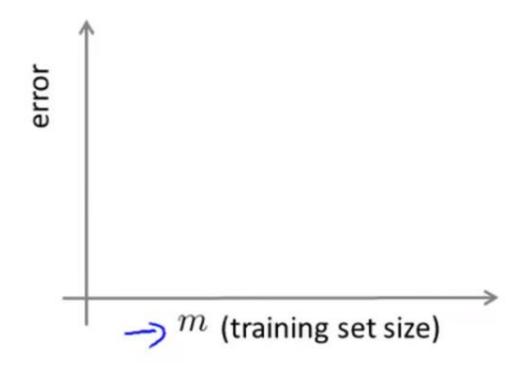


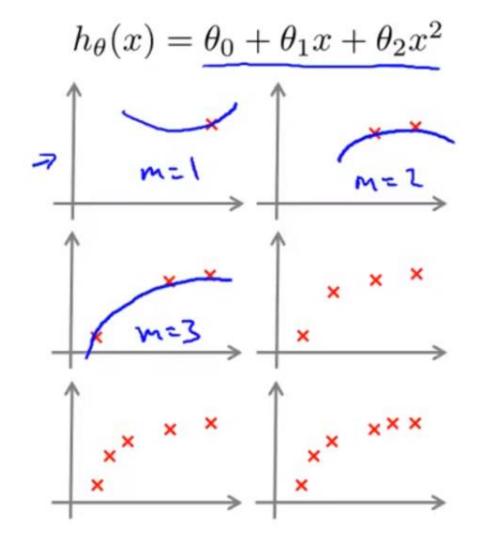




$$J_{train}(\theta) = \frac{1}{2m} \sum_{i=1}^{m} (h_{\theta}(x^{(i)}) - y^{(i)})^2 \leftarrow$$

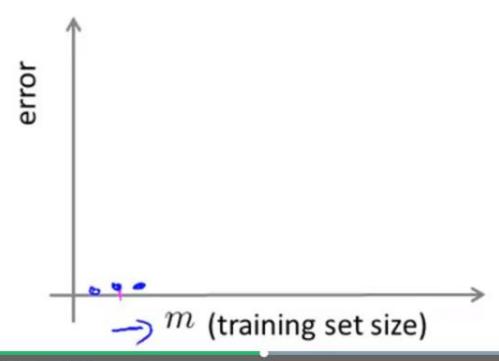
$$J_{cv}(\theta) = \frac{1}{2m_{cv}} \sum_{i=1}^{m_{cv}} (h_{\theta}(x_{cv}^{(i)}) - y_{cv}^{(i)})^{\frac{1}{2}}$$

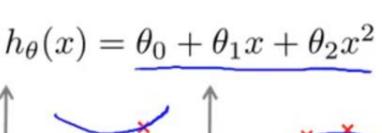


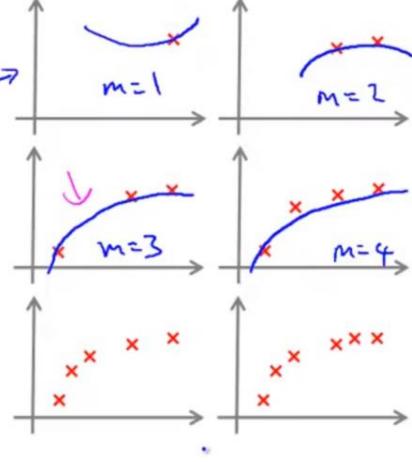


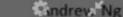
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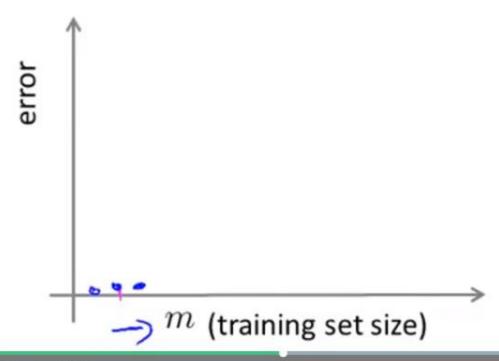


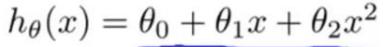


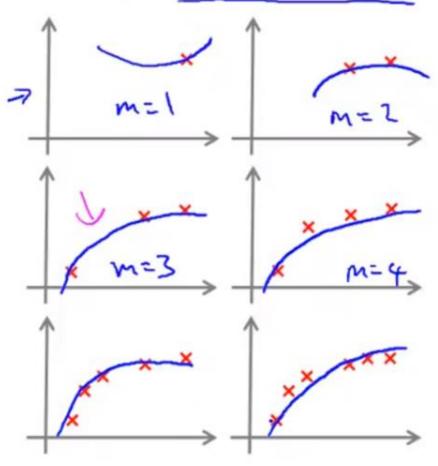


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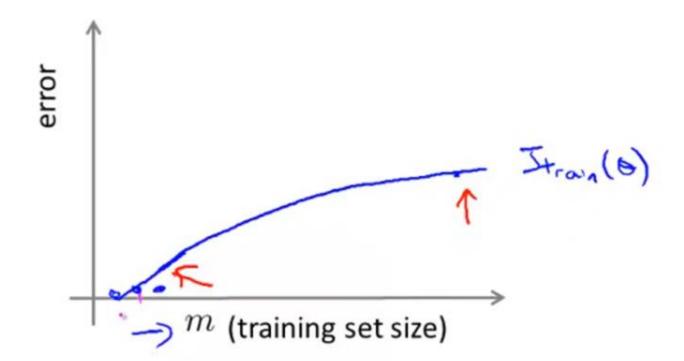


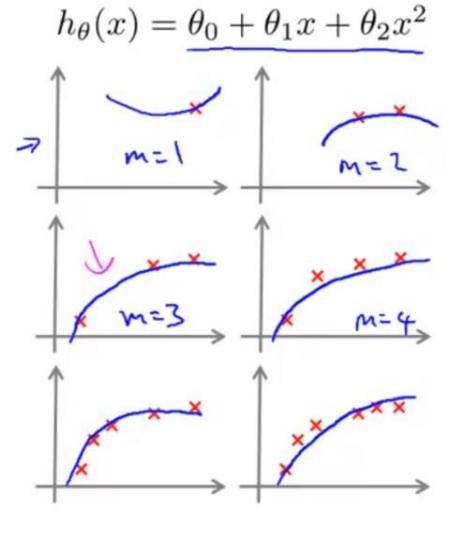
Windows'u Etkinleştir Windows'u etkinleştirmek için Ayarlar'a gidin.



$$J_{train}(\theta) = \frac{1}{2m} \sum_{\substack{i=1 \ m \text{ or }}}^{m} (h_{\theta}(x^{(i)}) - y^{(i)})^{2} \leftarrow$$

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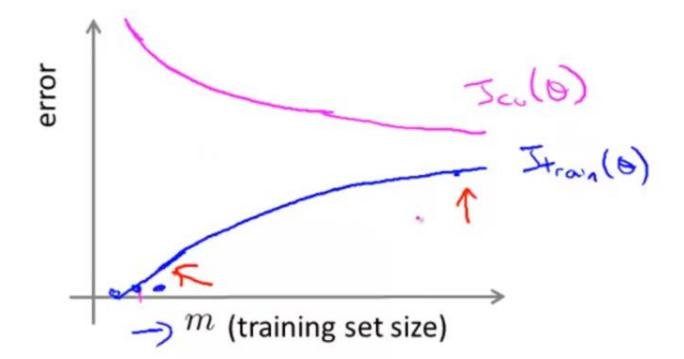


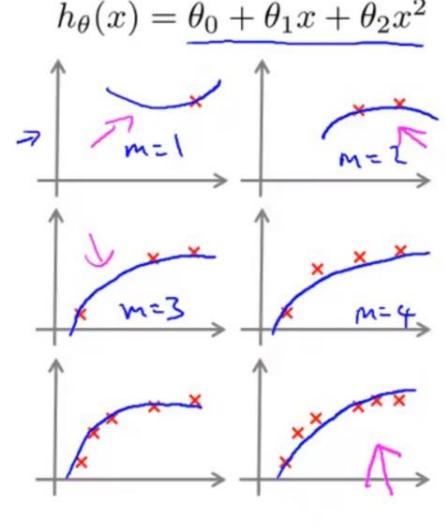


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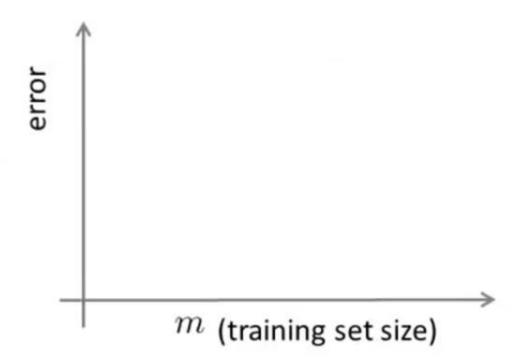
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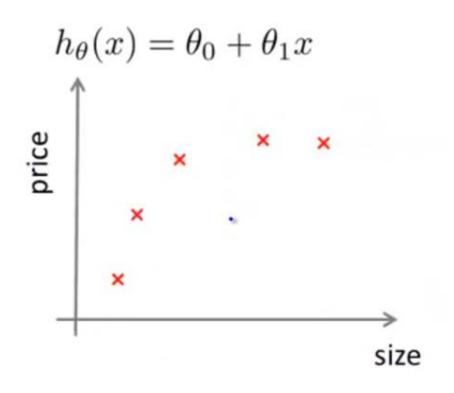
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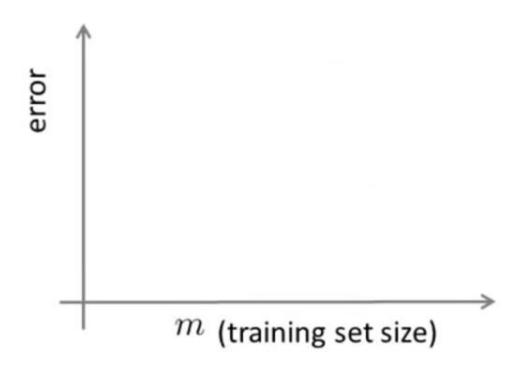


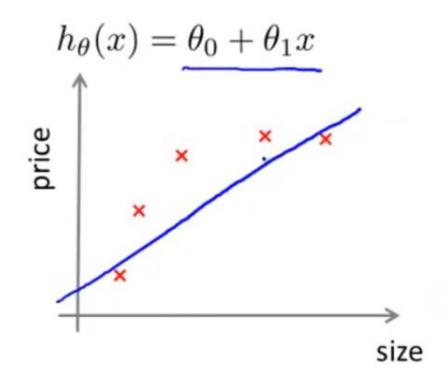


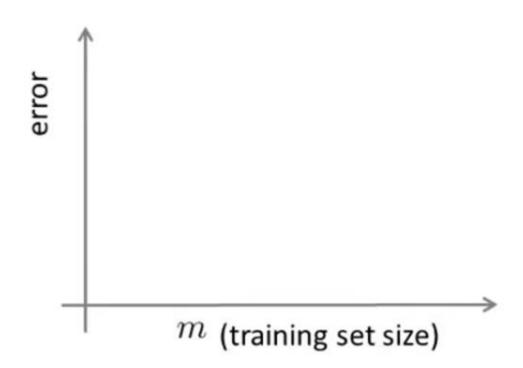
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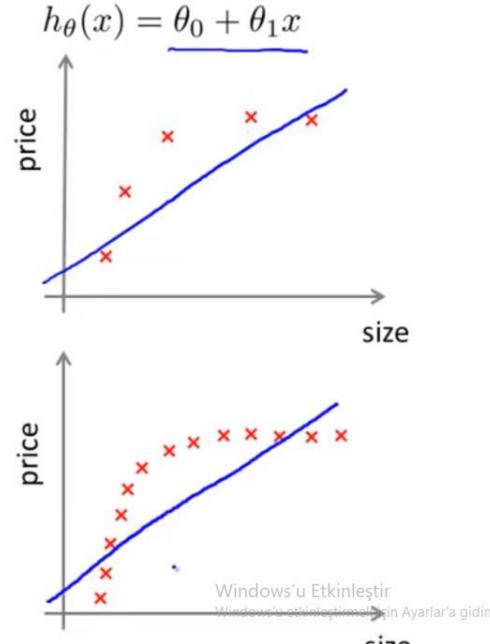




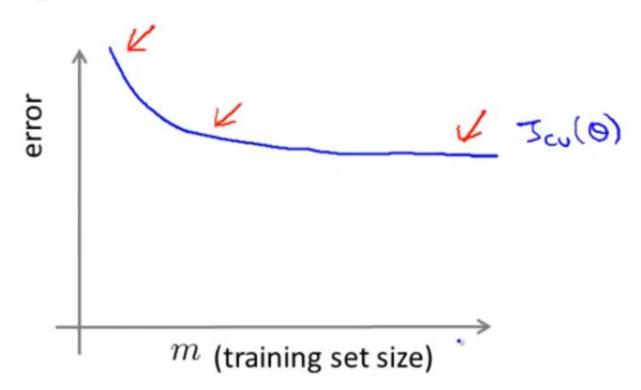


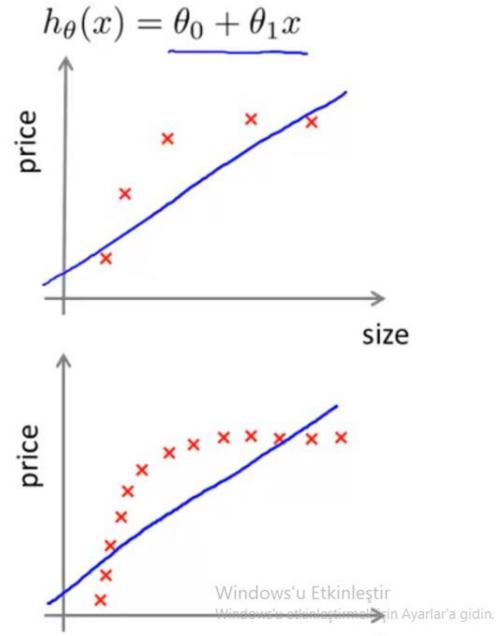




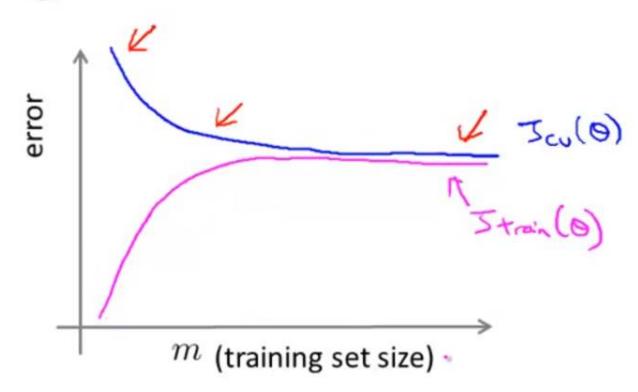


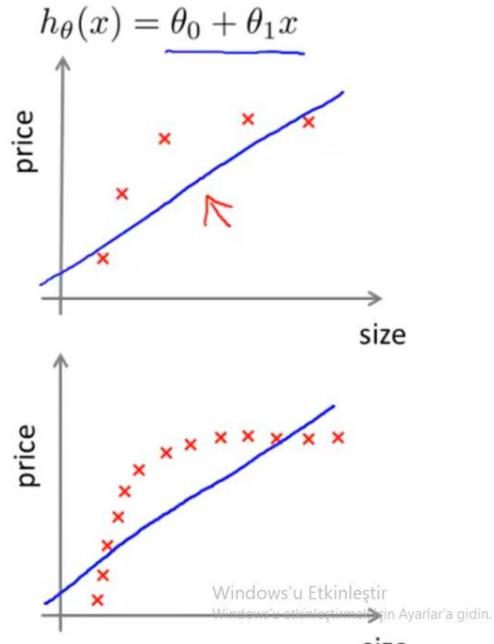
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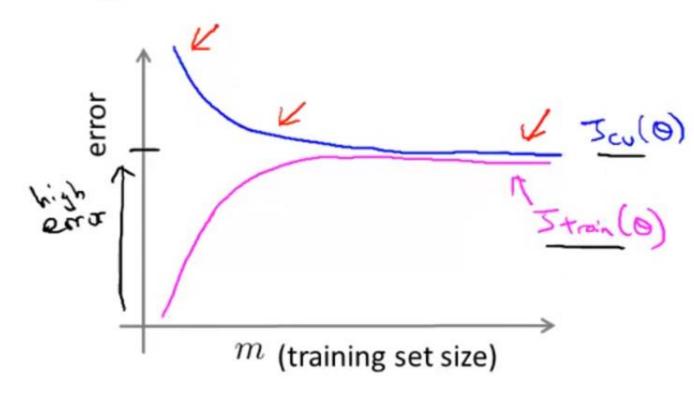


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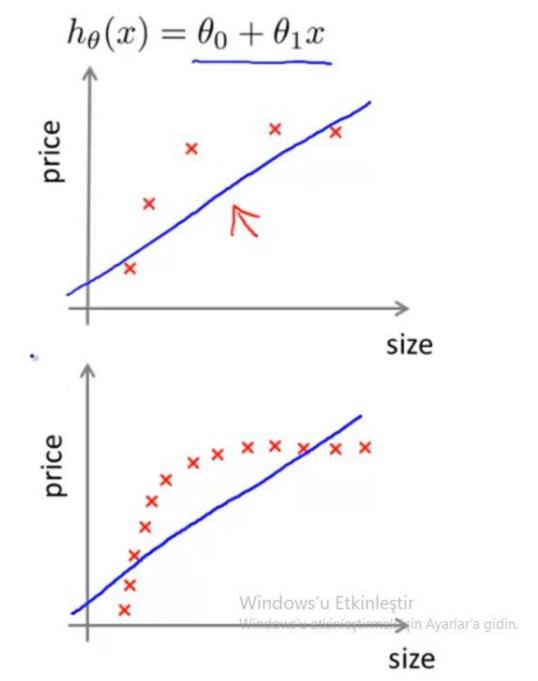


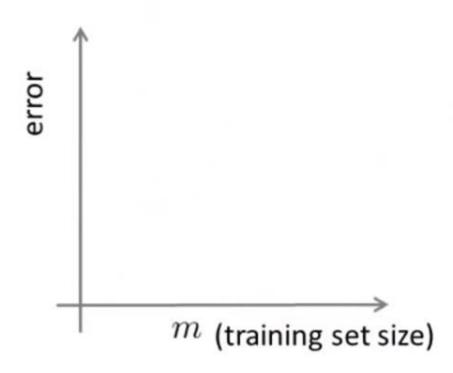


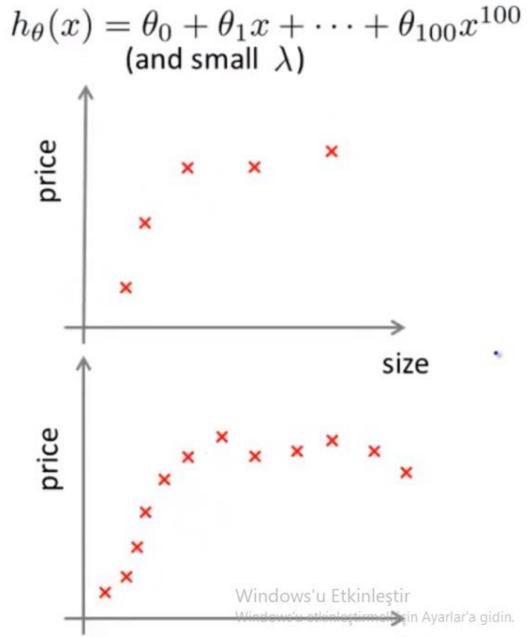
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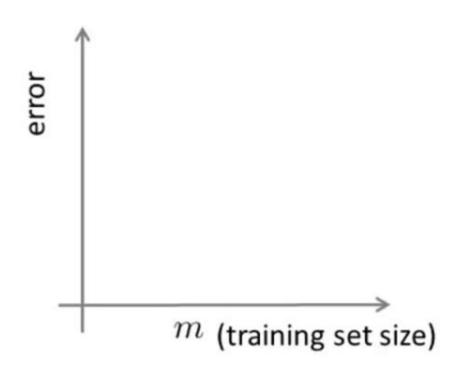
If a learning algorithm is suffering from high bias, getting more training data will not (by itself) help much.

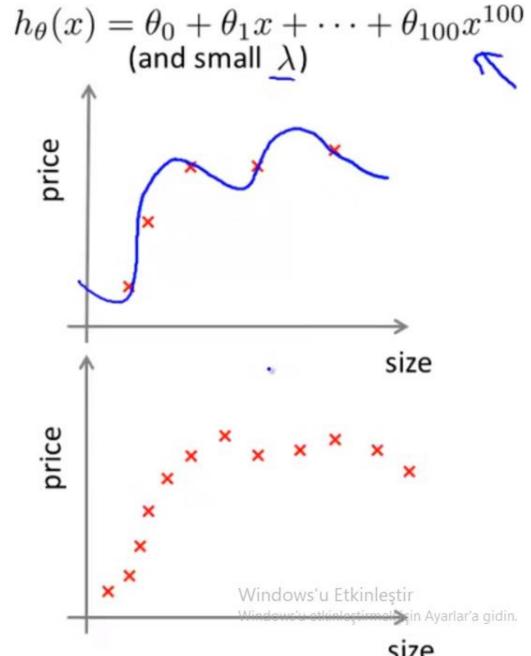




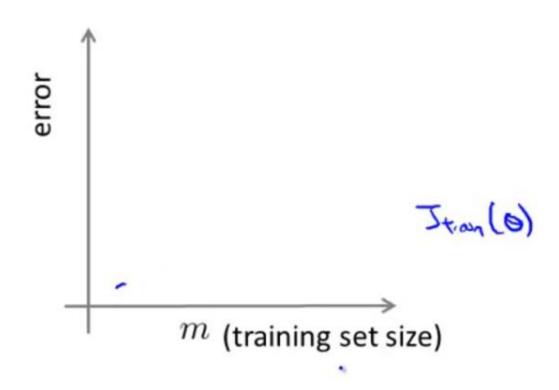


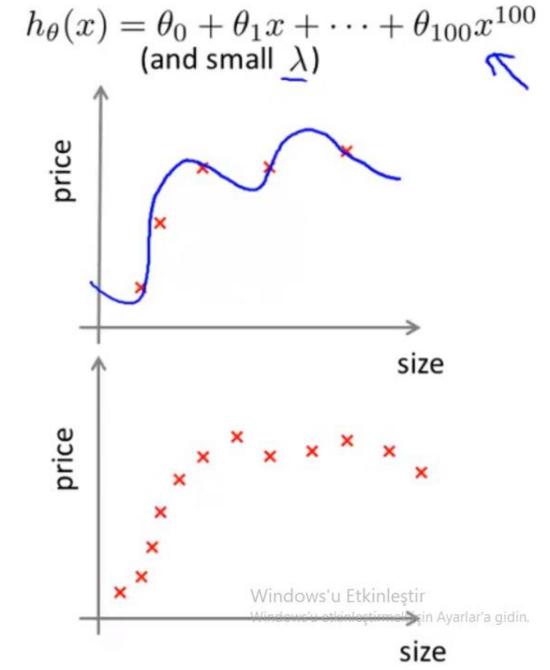
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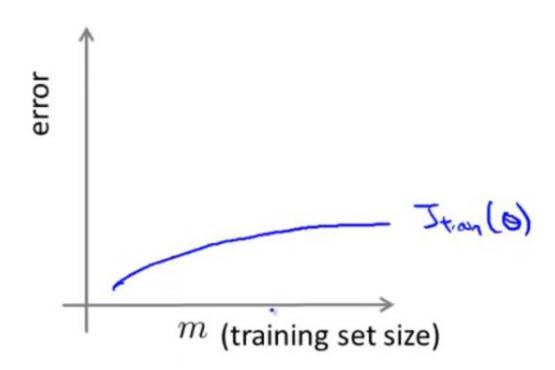


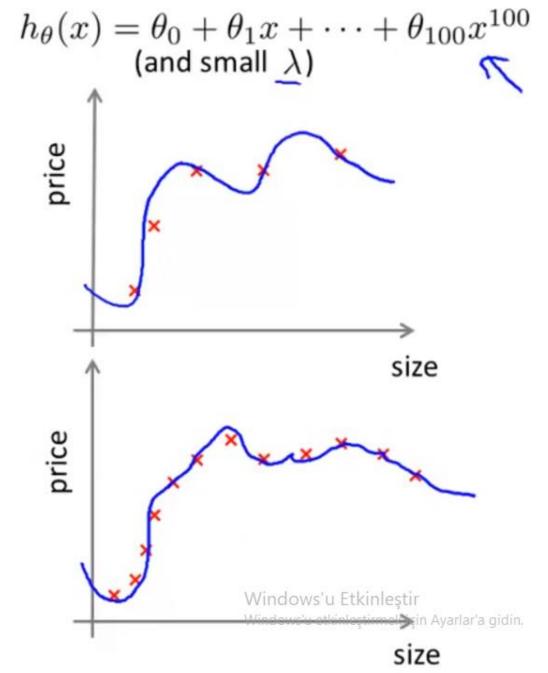


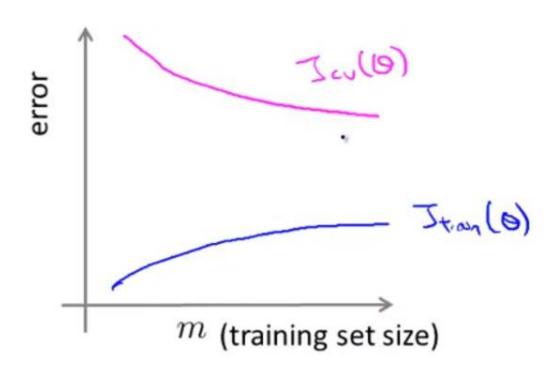
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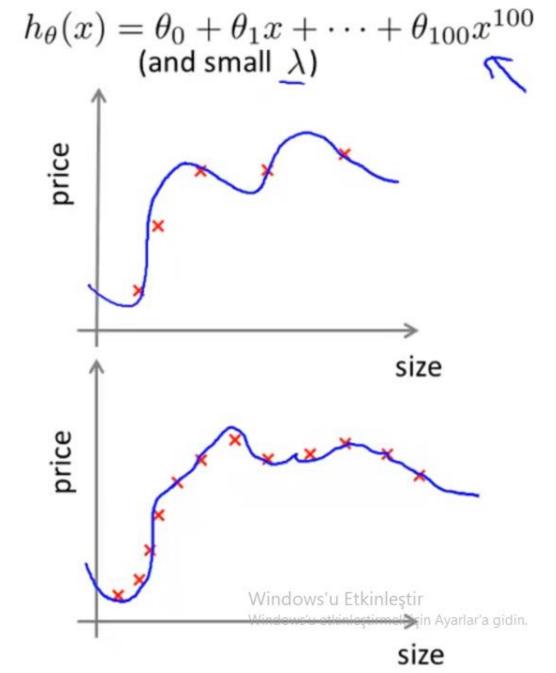


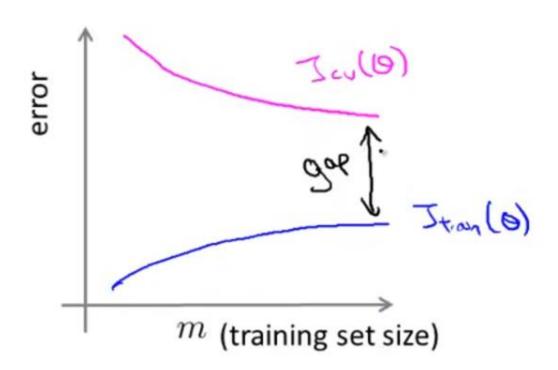


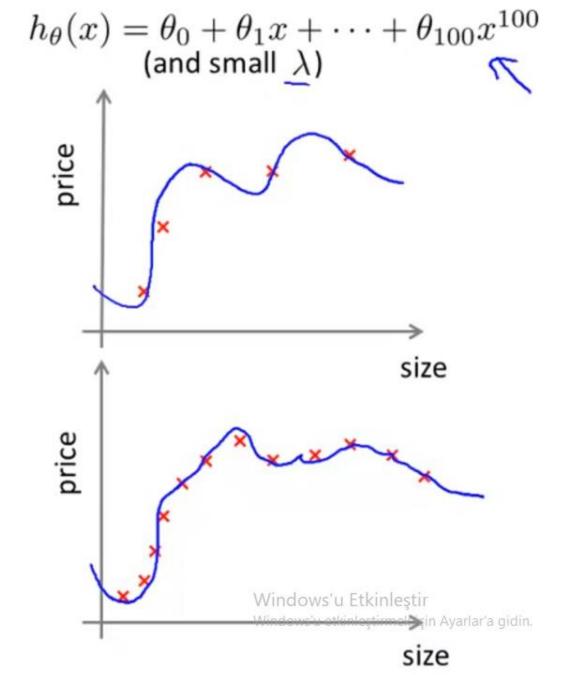


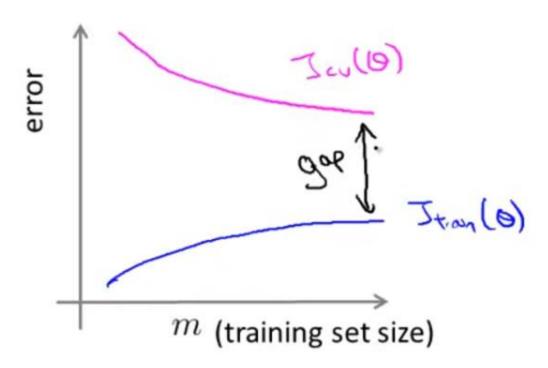




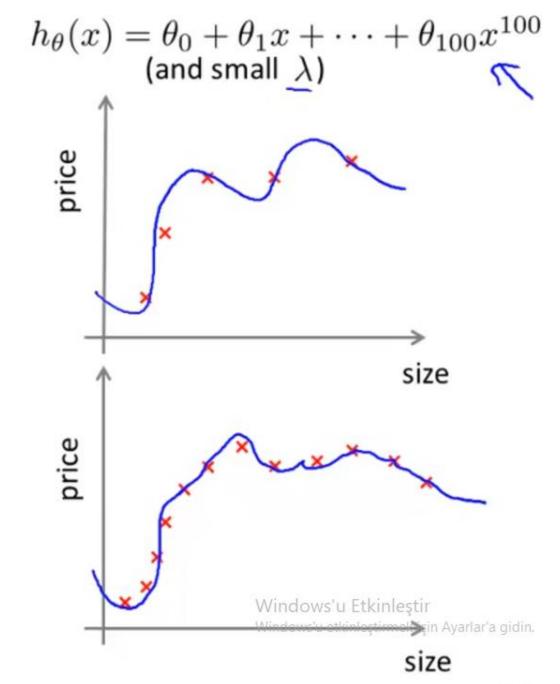


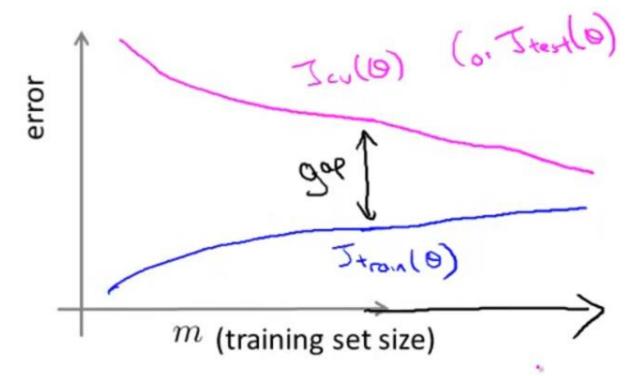




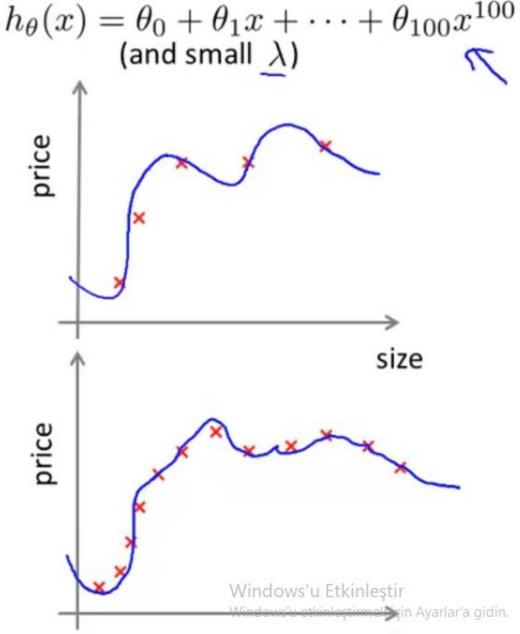


If a learning algorithm is suffering from high variance, getting more training data is likely to help.





If a learning algorithm is suffering from high variance, getting more training data is likely to help.



Exercise

- In which of the following circumstances is getting more training data likely to significantly help a learning algorithm's performance?
 - Algorithm is suffering from high bias.
 - Algorithm is suffering from high variance.
 - \square $J_{\rm CV}(\theta)$ (cross validation error) is much larger than $J_{\rm train}(\theta)$ (training error).
 - \square $J_{\mathrm{CV}}(\theta)$ (cross validation error) is about the same as $J_{\mathrm{train}}(\theta)$ (training error).