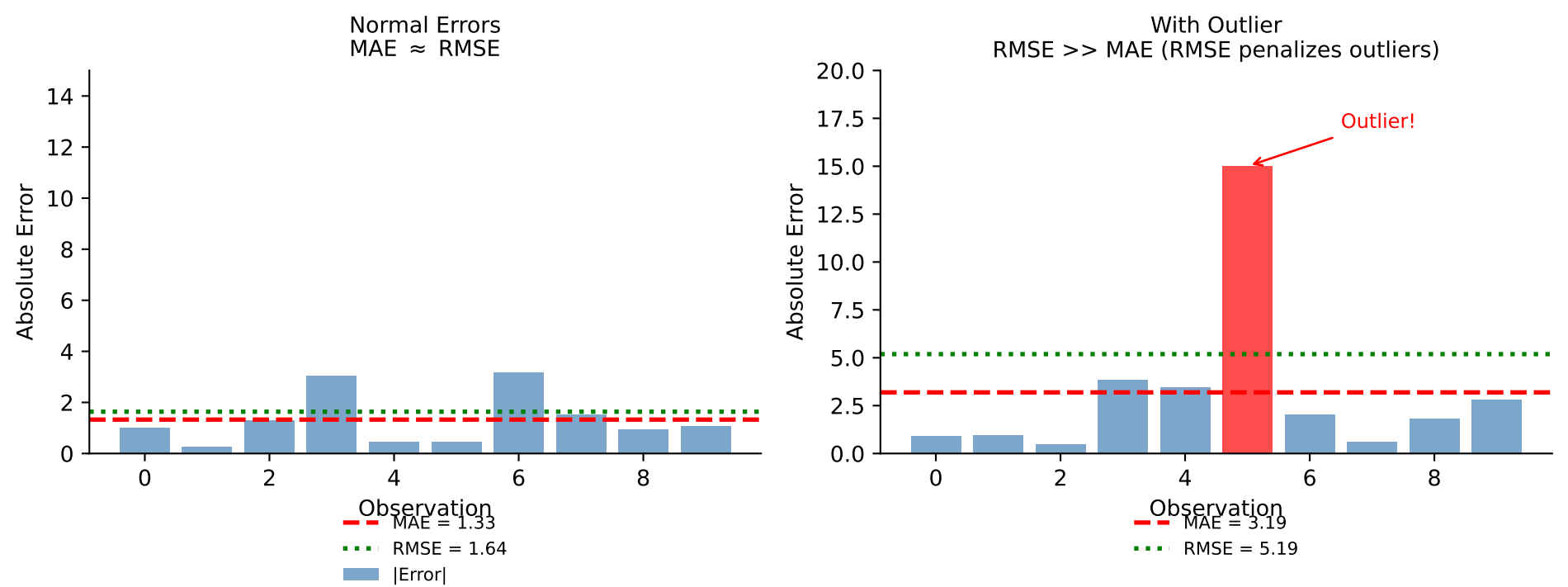
Normal Errors
MAE ≈ RMSE
Absolute Error
Observation
MAE = 1.33
RMSE = 1.64
|Error|
With Outlier
RMSE >> MAE (RMSE penalizes outliers)
Outlier!
MAE = 3.19
RMSE = 5.19