Practical Considerations in Machine Learning

Overfitting

- Overfitting has occurred when your training error decreases and your test error increases.
- ▶ The primary cause of overfitting is noise in the data set.
- More complex models are more likely to overfit.

Regularization

Constraining the model to prevent overfitting.

Validation

The most important use of validation is for model selection.

Cross-Validation?

A resampling technique

Occam's Razor

Sampling Bias

Data Snooping