13.4 Model Selection 4

Saturday, March 6, 2021 6:26 PM

$$MSE_{f_1} = \frac{k}{n} \sum_{i \in f_1} (\hat{y}_i - y_i)^2$$

$$RMSE_{f_1} = \sqrt{\frac{k}{n} \sum_{i \in f_1} (\hat{y}_i - y_i)^2}$$

$$MSE_{all} = \frac{\sum_i (\hat{y}_i - y_i)^2 / N}{}$$

$$RMSE_{all} = \sqrt{\frac{1}{k} \sum_{f=1}^{k} RMSE_f^2}$$

$$n_{f_1} = \frac{N}{k}$$