

Notes by Izam Mohammed

Evaluation Metrics

For Regression

- MSE - Mean Squared Error
- MAE - Mean Absolute Error
- RMSE - Root Mean Squared Error
- R^2 - Coefficient of Determinant
- Adjusted R-squared
- MAPE - Mean Absolute Percentage Error
- MBD - Mean Bias Deviation
- MedAE - Median Absolute Error
- EVS - Explained Variance Score

For Classification

- Accuracy
- Precision
- Recall - Sensitivity, True Positive Rate
- FPR - False Positive Rate
- Specificity - True Negative Rate
- F1 - score
- Confusion Metrix
- ROC curve - Receiver Operating Characteristic
- ROC AUC - ROC Area Under Curve
- PR AUC - Area Under the Precision-Recall curve
- MCC - Mathew's Correlation Coefficient
- Log loss - Binary Cross Entropy
- Categorical Cross entropy
- Hinge Loss