

MACHINE LEARNING AND DATA SCIENCE

INTERVIEW CHEAT SHEET

BIAS-VARIANCE TRADEOFF PART-1



What is Bias?

- Error between average model prediction and ground truth.
- The bias of the estimated function tells us the capacity of the underlying model to predict the values.

$$\text{bias} = \mathbb{E}[f'(x)] - f(x)$$

What is Variance?

- Average variability in the model prediction for the given dataset.
- The variance of the estimated function tells you how much the function can adjust to the change in the dataset.

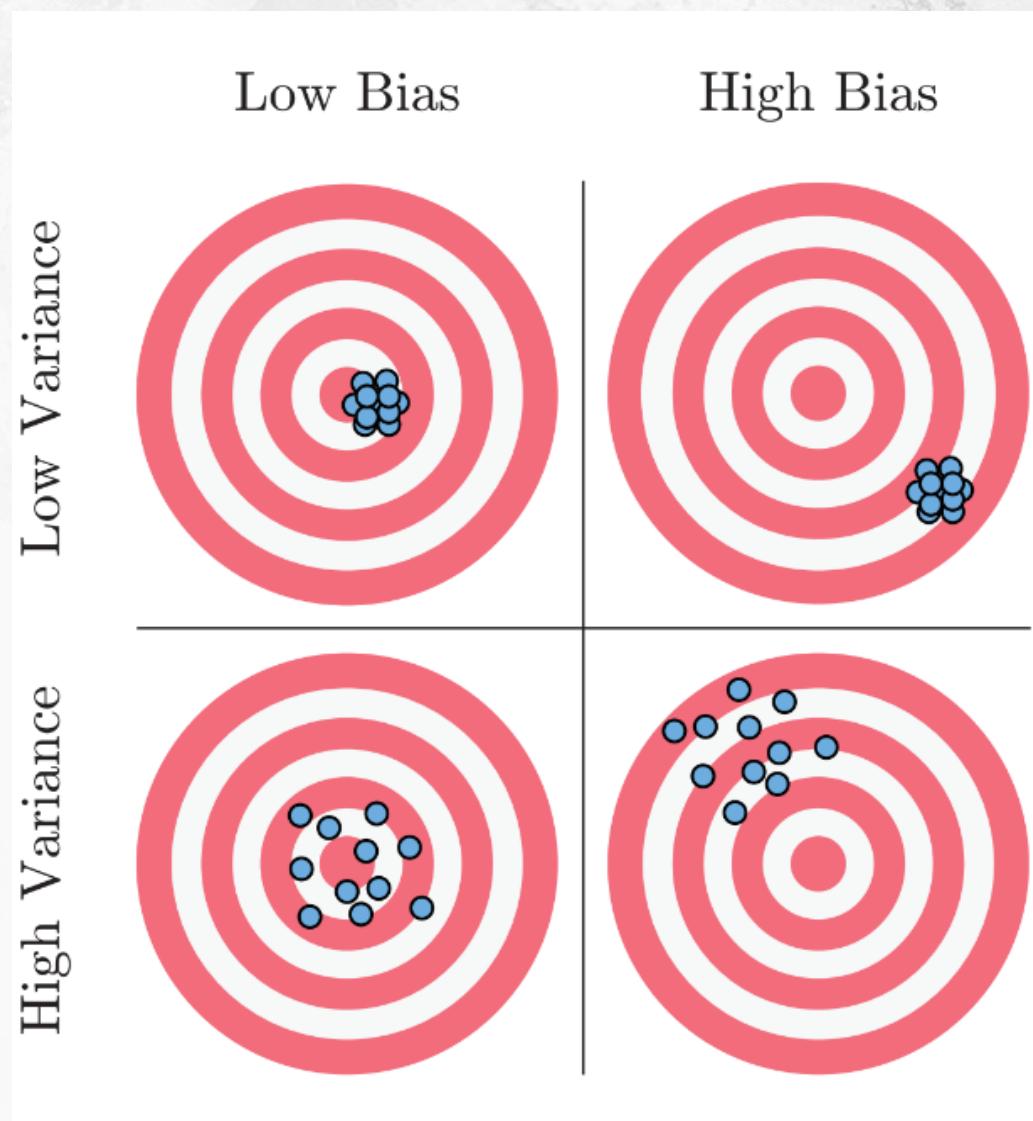
$$\text{variance} = \mathbb{E}\left[\left(f'(x) - \mathbb{E}[f'(x)]\right)^2\right]$$

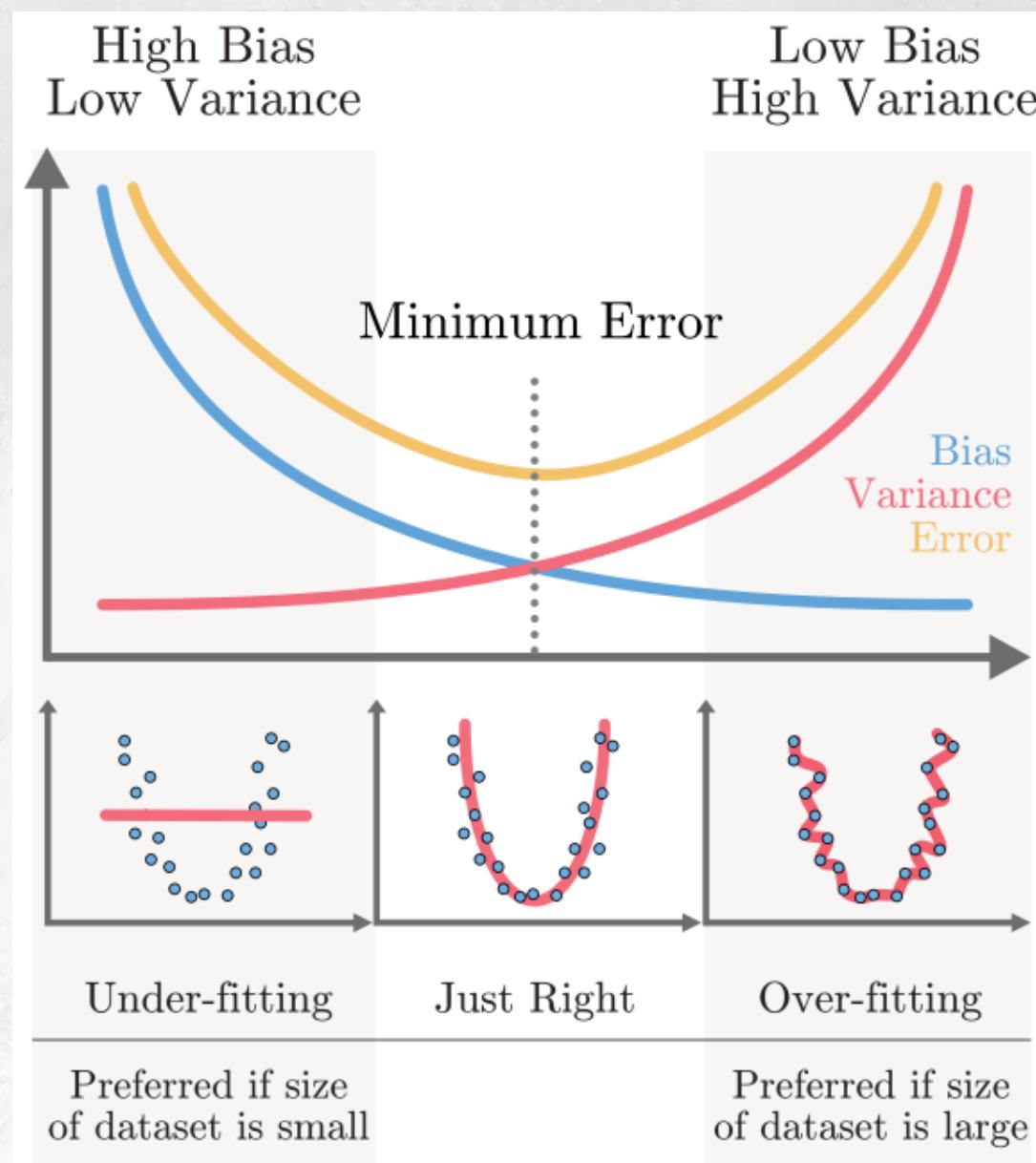
High Bias

- Overly-simplified Model
- Under-fitting
- High error on both test and train data

High Variance

- Overly-complex Model
- Over-fitting
- Low error on train data and high on test
- Starts modelling the noise in the input





Bias variance Trade-off

- Increasing bias (not always) reduces variance and vice-versa
- $\text{Error} = \text{bias}^2 + \text{variance} + \text{irreducible error}$
- The best model is where the error is reduced.
- Compromise between bias and variance

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