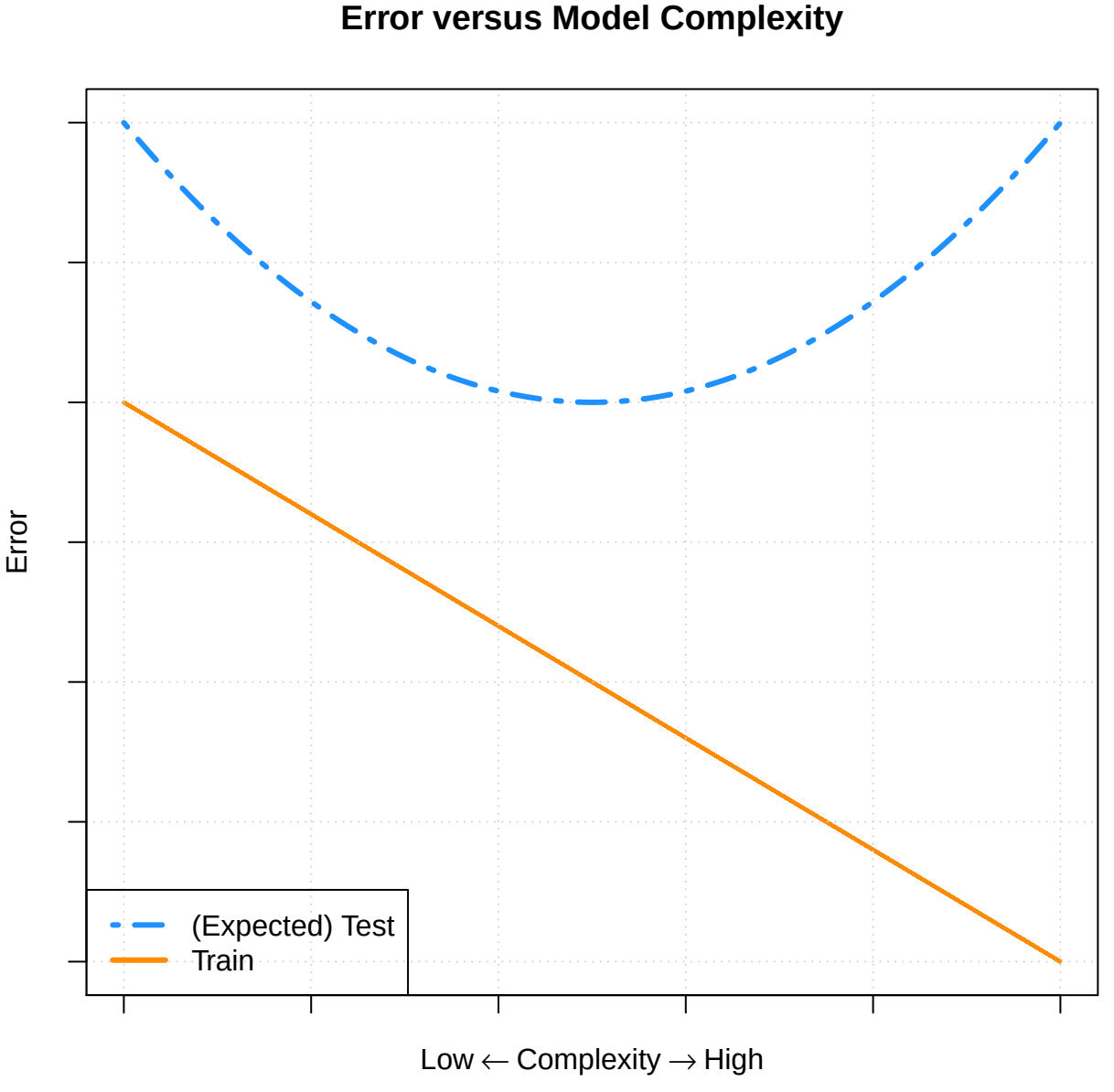
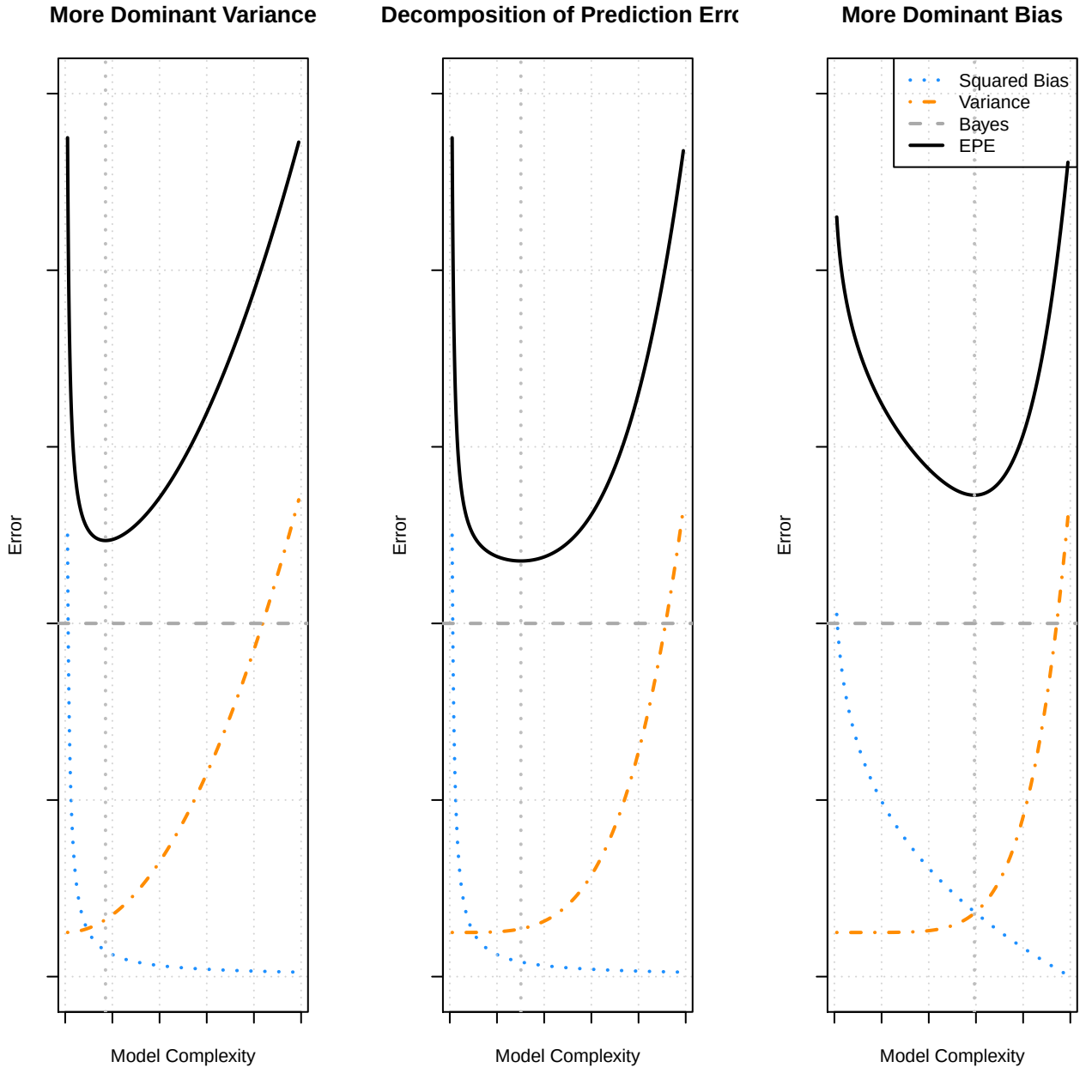

Error versus Model Complexity
Error
(Expected) Test
Train
Low ← Complexity → High


More Dominant Variance
Decomposition of Prediction Erro
More Dominant Bias
Squared Bias
Variance
Bayes
EPE
Error
Error
Error
Model Complexity
Model Complexity
Model Complexity