

# RSS

RESIDUAL SUM OF SQUARES

$$RSS = \sum_{i=1}^n \left( \underset{\substack{\uparrow \\ \text{True value}}}{y_i} - \underset{\substack{\uparrow \\ \text{Predicted value}}}{\hat{y}_i} \right)^2$$

Note: Squaring the error will more heavily penalize a few large errors than many small errors, even if the sum of errors is the same.

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