

# MSE

Mean

Squared Error

$$MSE = \frac{1}{n} \sum_{i=1}^n \left( y_i - f(x_i) \right)^2$$

Annotations:

- $y_i$ : true  $y$
- $f(x_i)$ : Predicted  $y$
- $2$ : squared
- $n$ : number of observations
- $f(x_i)$ : Also called " $\hat{y}_i$ "

Common evaluation  
metric in regression