

A List of Regression Models' Evaluation Metrics Calculated by WEKA

By: Nouredin Sadawi

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1. Sensitive stats - certainty of predictions

- (a) **Mean Absolute Error:** Returns the mean absolute error.
- (b) **Root Mean Squared Error:** Returns the root mean squared error.
- (c) **Relative Absolute Error:** Returns the relative absolute error.
- (d) **Root Relative Squared Error:** Returns the root relative squared error if the class is numeric.

$$MAE = \frac{\sum_{i=1}^n |p_i - a_i|}{n} \quad RMSE = \sqrt{\frac{\sum_{i=1}^n (p_i - a_i)^2}{n}}$$
$$RAE = \frac{\sum_{i=1}^n |p_i - a_i|}{\sum_{i=1}^n |\bar{a} - a_i|} \quad RSE = \frac{\sum_{i=1}^n (p_i - a_i)^2}{\sum_{i=1}^n (\bar{a} - a_i)^2}$$

a = actual target

p = predicted target

Figure 1: Metrics

- (e) **Correlation Coefficient:** Returns the correlation coefficient if the class is numeric.

2. SF stats

- (a) **SF Prior Entropy:** Returns the total entropy for the null model.
- (b) **SF Mean Scheme Entropy:** Returns the entropy per instance for the scheme

- (c) **SF Entropy Gain:** Returns the total SF, which is the null model entropy minus the scheme entropy.
 - (d) **SF Mean Prior Entropy:** Returns the entropy per instance for the null model.
 - (e) **SF Scheme Entropy:** Returns the total entropy for the scheme.
 - (f) **SF Mean Entropy Gain:** Returns the SF per instance, which is the null model entropy minus the scheme entropy, per instance.
3. Number_of_training_instances
 4. Number_of_testing_instances
 5. Elapsed_Time_training
 6. Elapsed_Time_testing
 7. UserCPU_Time_training
 8. UserCPU_Time_testing
 9. Serialized_Model_Size
 10. Serialized_Train_Set_Size
 11. Serialized_Test_Set_Size