

Module 7: Linear and Multiple Regressions

Glossary

Absolute Loss

A synonym for L1 or mean absolute error

Categorical Data

A data type that can be divided into two subtypes: nominal or ordinal data

Huber Loss

A composite of both MSE and MAE; also known as smooth mean absolute error

L1 Loss

A synonym for absolute loss and mean absolute error (MAE)

L2 Loss

A synonym for mean squared error (MSE)

Linear Regression

A model of the relationship between two variables, fit to a linear equation

Mean Absolute Error (MAE)

The average sum of the absolute difference between the actual and the predicted values; also known as L1 loss or absolute loss

Mean Squared Error (MSE)

The average squared difference between the predicted and actual variables; also known as L2 loss

Nominal Data

Data with no numerical value or inherent ordering; sometimes called “labeled” or “named” data

Non-Linear Regression

A model of the relationship between two variables, fit to a non-linear equation

Ordinal Data

Non-numeric data that has a clear ordering or scale, such as “Good”, “Better”, “Best”