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Evaluating a Learning Algorithm

Bias vs. Variance

Learning Curves | Coursera

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 Variance
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- Video: Regularization and Bias/Variance
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- Reading: Deciding What to do Next Revisited

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Review

Building a Spam Classifier
Handling Skewed Data
Using Large Data Sets
Review

Learning Curves

Training an algorithm on a very few number of data points (such as 1, 2 or 3) will easily have 0 errors because we can always find a quadratic curve that touches exactly those number of points. Hence:

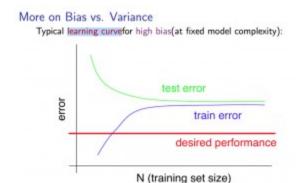
- As the training set gets larger, the error for a quadratic function increases.
- The error value will plateau out after a certain m, or training set size.

Experiencing high bias:

Low training set size: causes $J_{train}(\Theta)$ to be low and $J_{CV}(\Theta)$ to be high.

Large training set size: causes both $J_{train}(\Theta)$ and $J_{CV}(\Theta)$ to be high with $J_{train}(\Theta) \approx J_{CV}(\Theta)$.

If a learning algorithm is suffering from **high bias**, getting more training data will not **(by itself)** help much.



Experiencing high variance:

Low training set size: $J_{train}(\Theta)$ will be low and $J_{CV}(\Theta)$ will be high.