Evaluation

Measures on Model Performance

Romeo Kienzler

Classification

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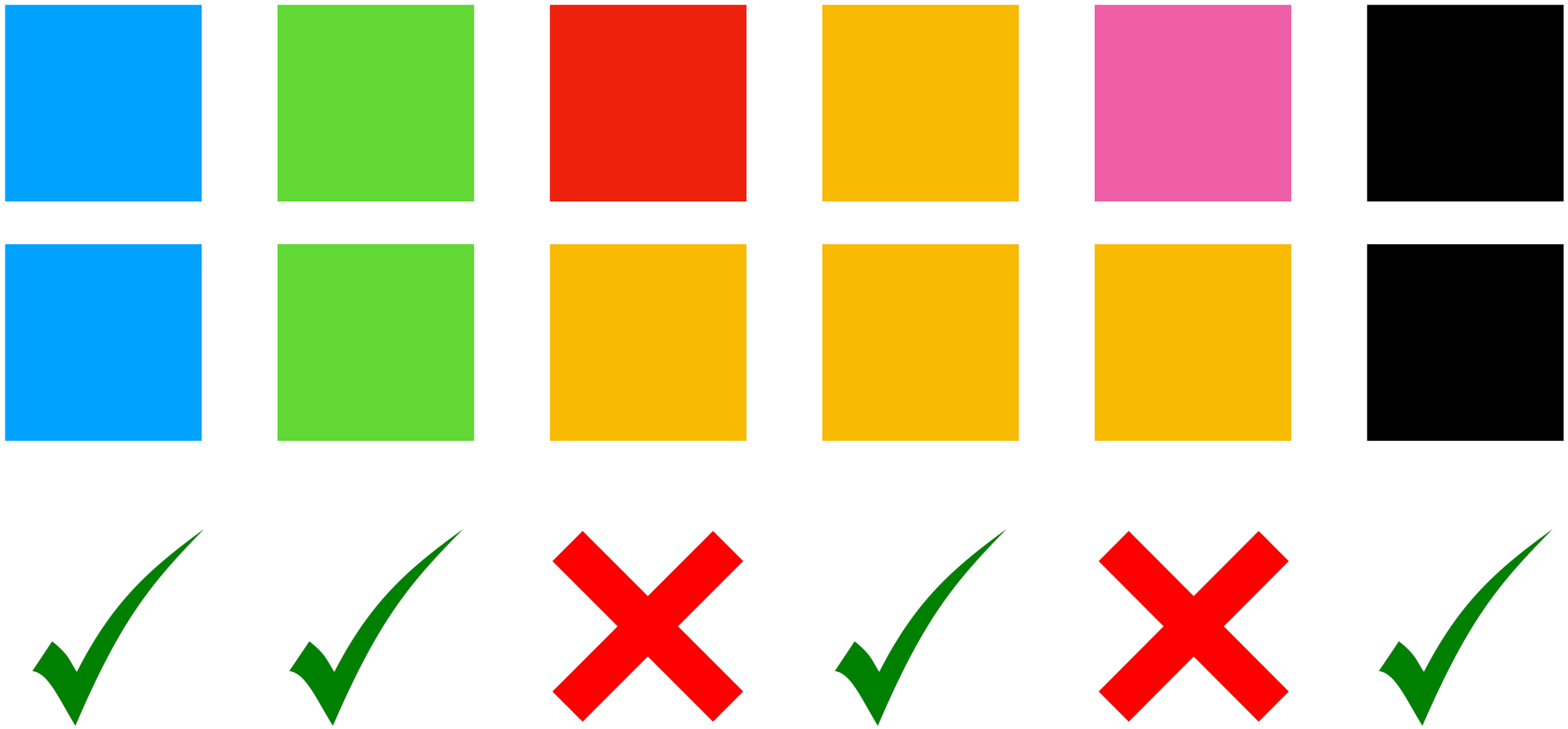

accuracy = 4 / 6 = 66 %

Regression

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$$SS_{\text{tot}} = \sum_i (y_i - \bar{y})^2$$

$$SS_{\text{reg}} = \sum_i (f_i - \bar{y})^2$$

$$R^2 \equiv 1 - \frac{SS_{\text{res}}}{SS_{\text{tot}}}$$

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$$R^2 \equiv 1 - \frac{SS_{\text{res}}}{SS_{\text{tot}}}$$

Summary