measure of goodness of fit because it considers the proportion of variance explained by the model, not just the absolute error. It gives you a sense of how much better your model is than just predicting the average value (mean) for all data points. However, R² can be misleading if you have a lot of features (independent variables) in your model. A high R² might not necessarily translate to good predictive

1. R-squared (R2) is generally a better

the average value (mean) of the dependent variable.

• Total Sum of Squares (TSS): This is the total squared distance between each data point and the mean line. It captures the overall spread in the data.

Explained Sum of Squares (ESS):

2. Imagine you have dots representing

your data points and a horizontal line at

power on unseen data.