- What metrics can be used to evaluate a regression task?

Mean Absolute Error (MAE) is the mean of the absolute value of the errors:

$$\frac{1}{n} \sum_{i=1}^{n} |y_i - \hat{y}_i|$$

Mean Squared Error (MSE) is the mean of the squared errors:

$$\frac{1}{n}\sum_{i=1}^{n}(y_i - \hat{y}_i)^2$$

Root Mean Squared Error (RMSE) is the square root of the mean of the squared errors:

$$\sqrt{\frac{1}{n}\sum_{i=1}^{n}(y_i - \hat{y}_i)^2}$$