

## Loss Function

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Definition: Loss function measures how far an estimated value is from its trust value

It is helpful to determine which model performs better and which parameters are better

Loss = 
$$\frac{1}{n} \sum_{i=1}^{n} (Y_i - \hat{Y}_i)^2$$

Here,

n = number of data points

Yi = Actual (true) value

 $\hat{Y}$  = estimated value

## Types of Loss Function:

- Cross Entropy Loss
- ❖ Squared Error Loss
- KL Divergence