

Underfitting
&
Overfitting

ex. Sample size = 200.

$x_{\text{train}}, x_{\text{test}}, y_{\text{train}}, y_{\text{test}} = \text{train_test_split}(x, y, \text{test_size}=0.2)$
(160) (40) (160) (40)

model.fit(x_train, y_train)

$y_{\text{pred}} = \text{model.predict}(x_{\text{test}}) \neq \underline{\underline{40}}$

|| Test data = $r^2 \text{ score}(y_{\text{test}}, y_{\text{pred}})$
= 0.75

|| Train data

$y_{\text{train_pred}} = \text{model.predict}(x_{\text{train}}) = \underline{\underline{160}}$

$$\text{Train data } A = r^2(\text{sc } (4 \text{ train-test}, 4 \text{ train}))$$

$$= 0.88$$

① Train $A = \underline{\underline{0.88}}$

② Test $A = \underline{\underline{0.75}}$

0.13

Training data 4 is high (0.88 %)

Test data 4 is low (0.75 %)

∴ Overfitting model.

~~Train~~ Train data 4 is low 0.75 %

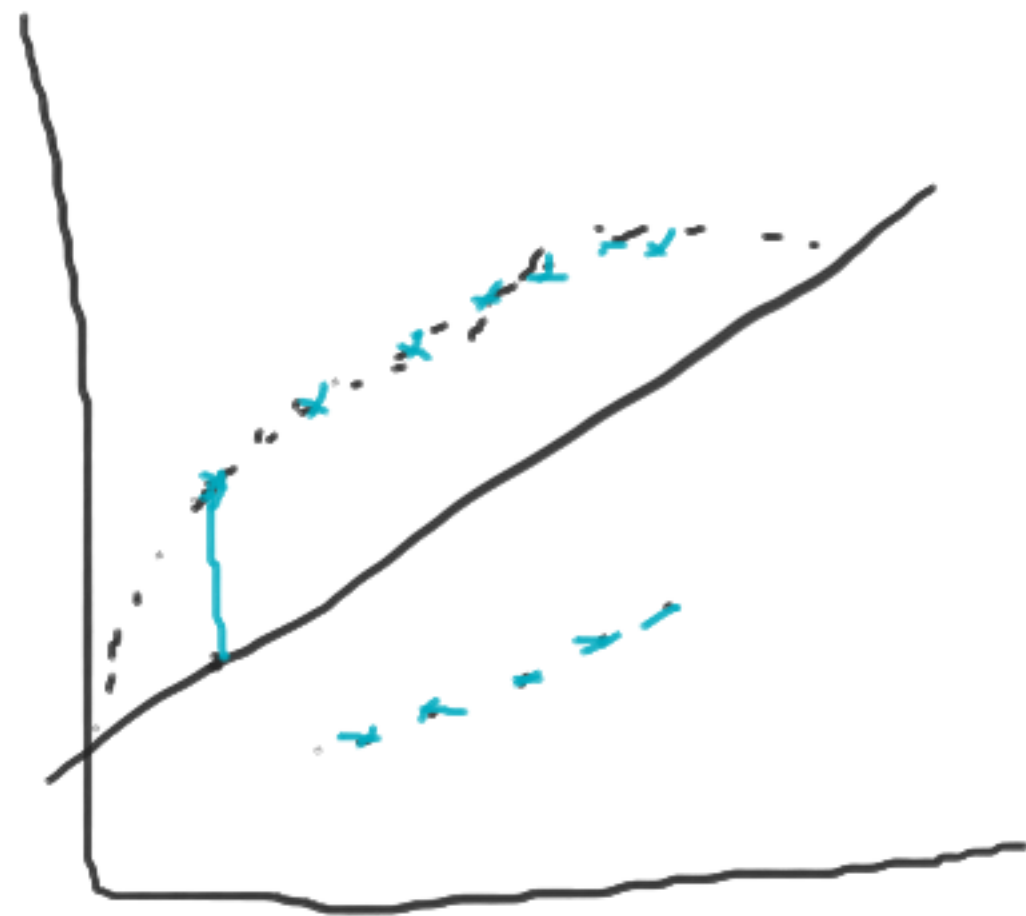
Test data 4 is low 0.75 %

6
∴ Underfitting model.

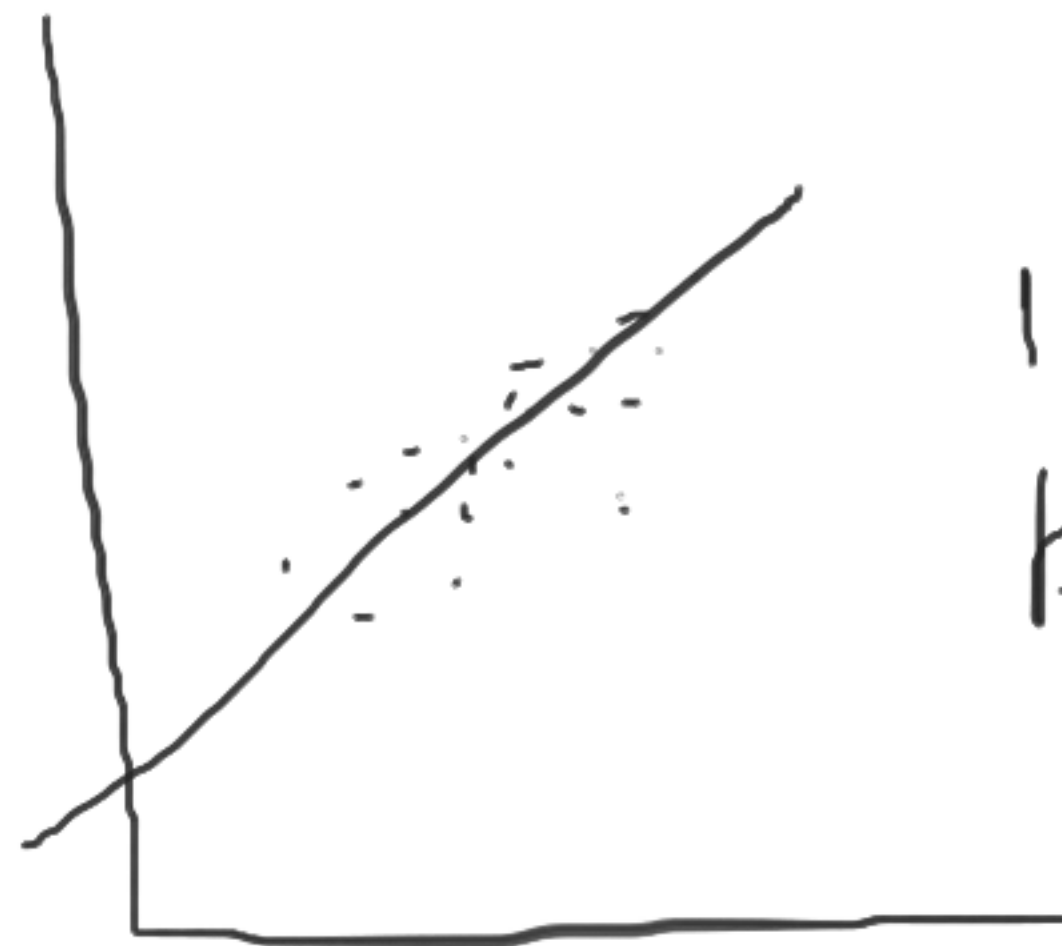
Bias = diff betw act & pred

Variance = How much scattered are the predictions from actual value. $\frac{1}{n} \sum (y_i - \hat{y}_i)^2$

Bias

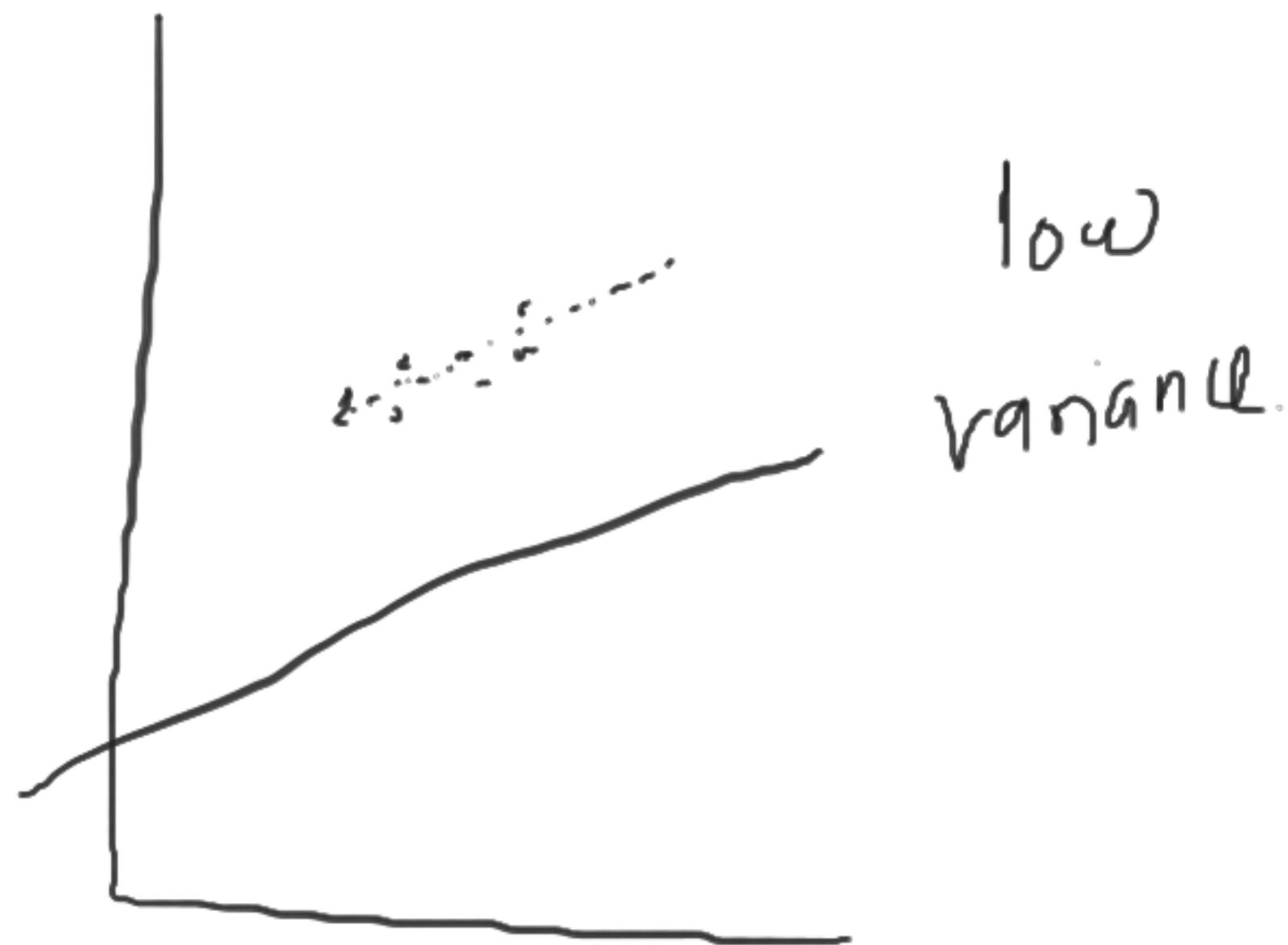
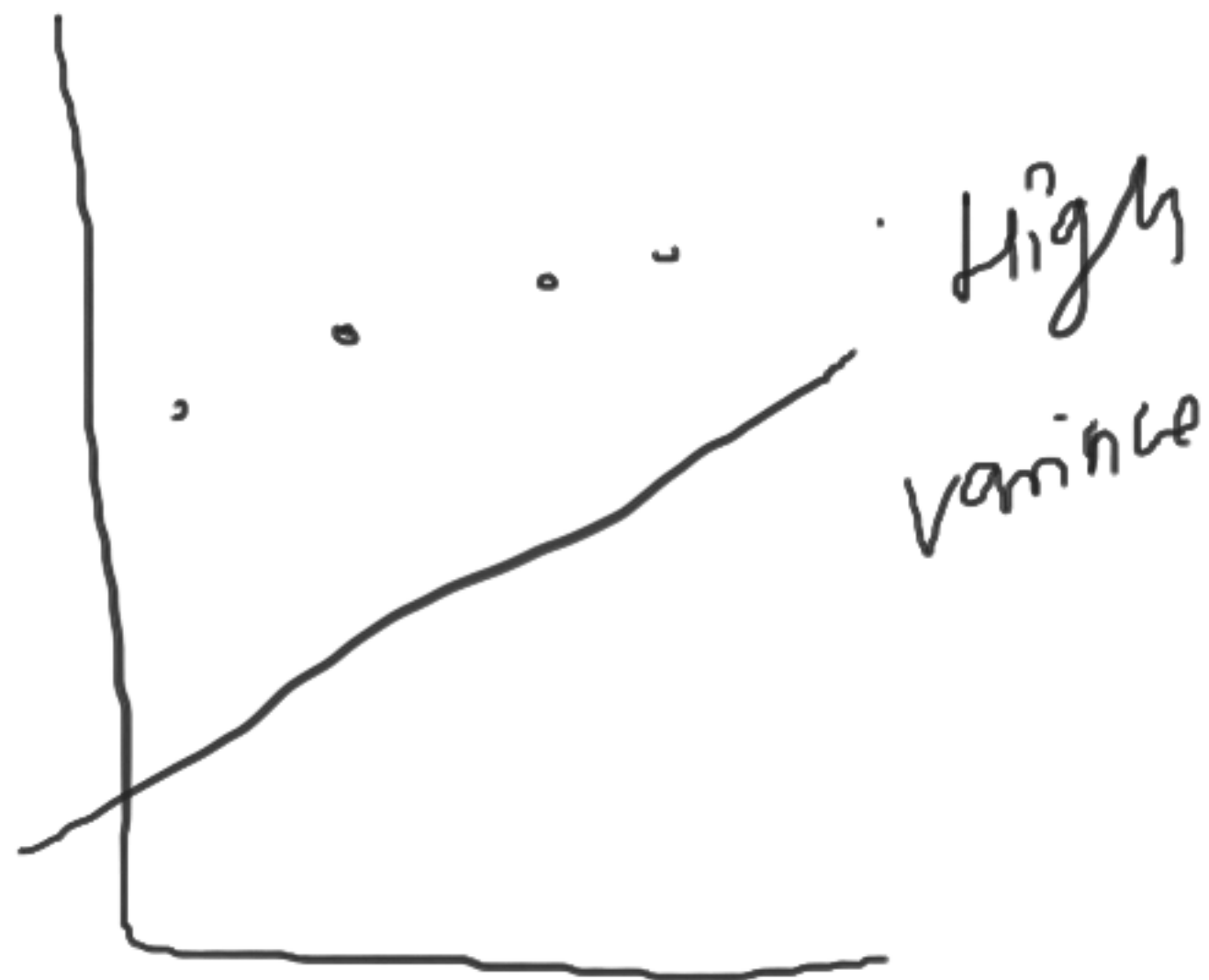


High
bias

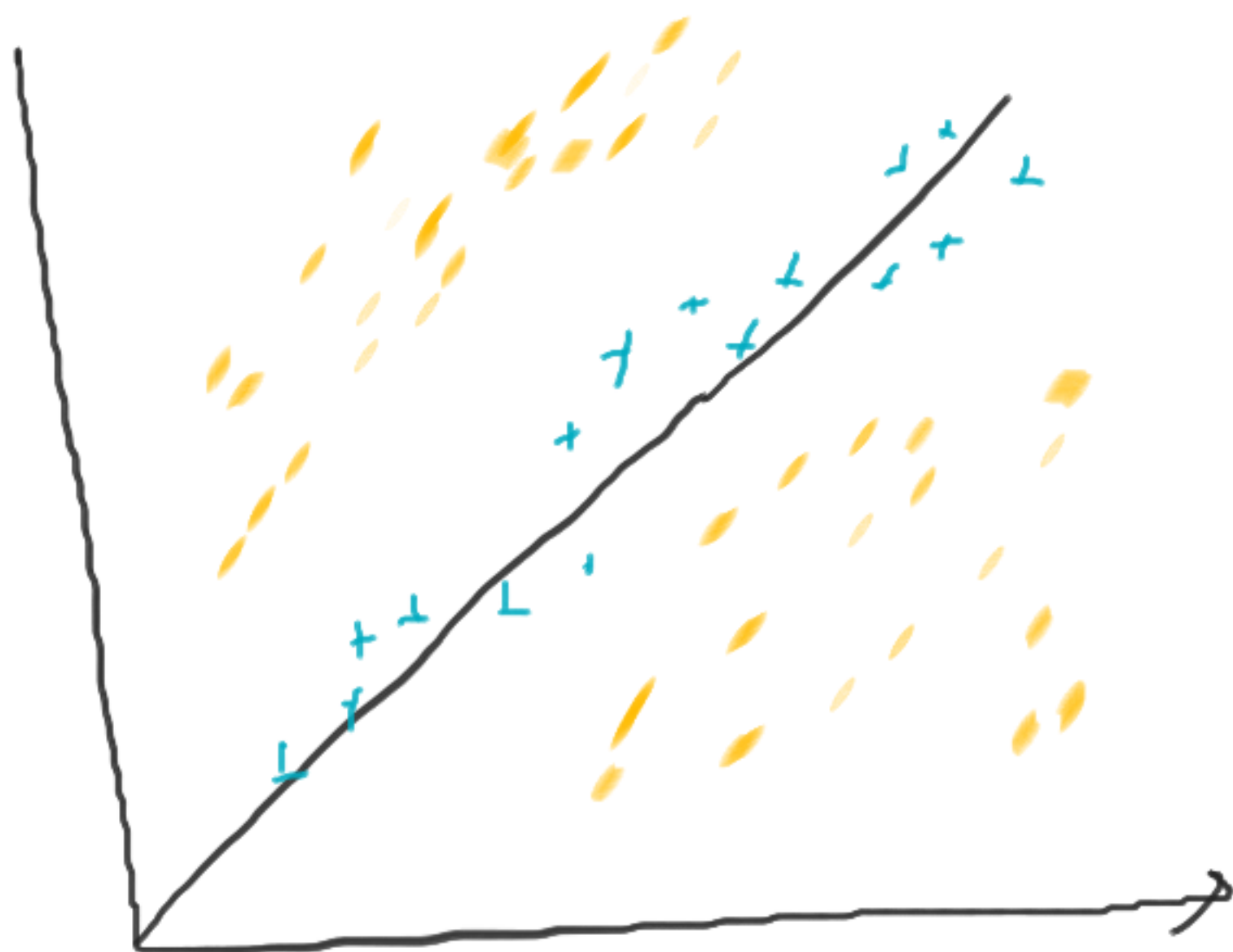



low
bias

variance.



Overfitting

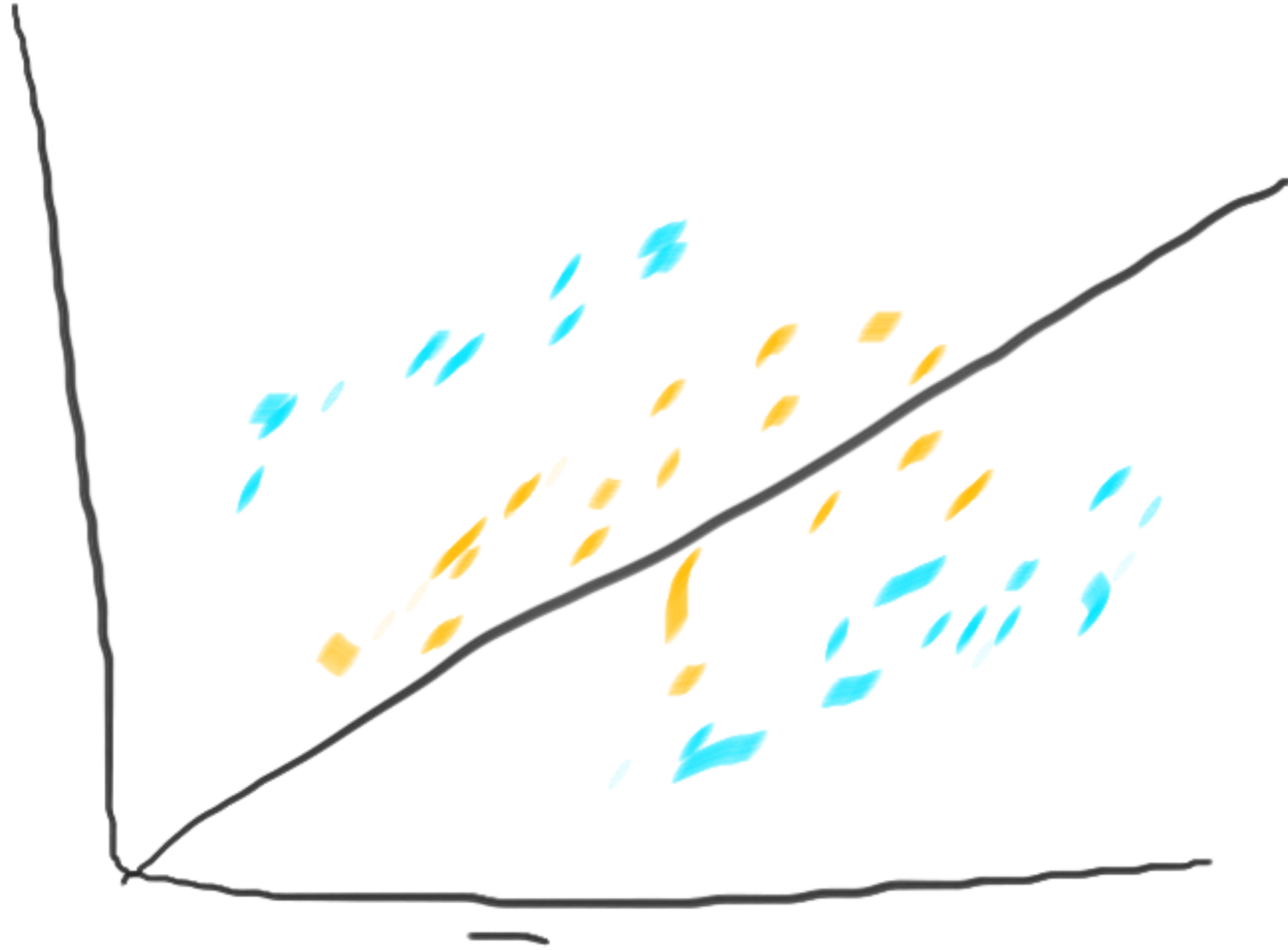


test = 

train = 

low bias
high variance

Underfitting

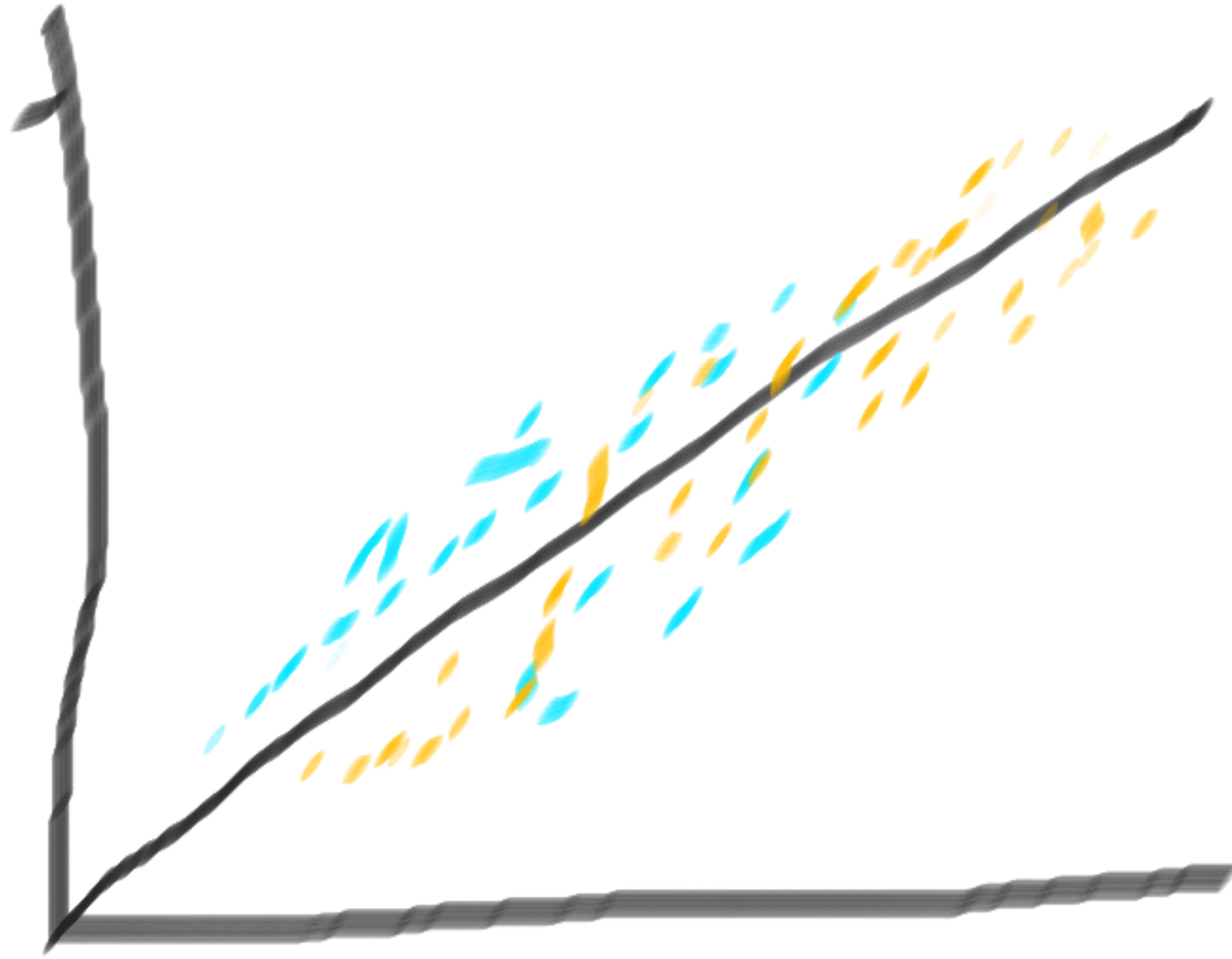


Test = 10% → 40%

Train = 10% → 40%

Low variance
high bias

Best model



high at
low variance

High bias \Rightarrow Less accuracy a train

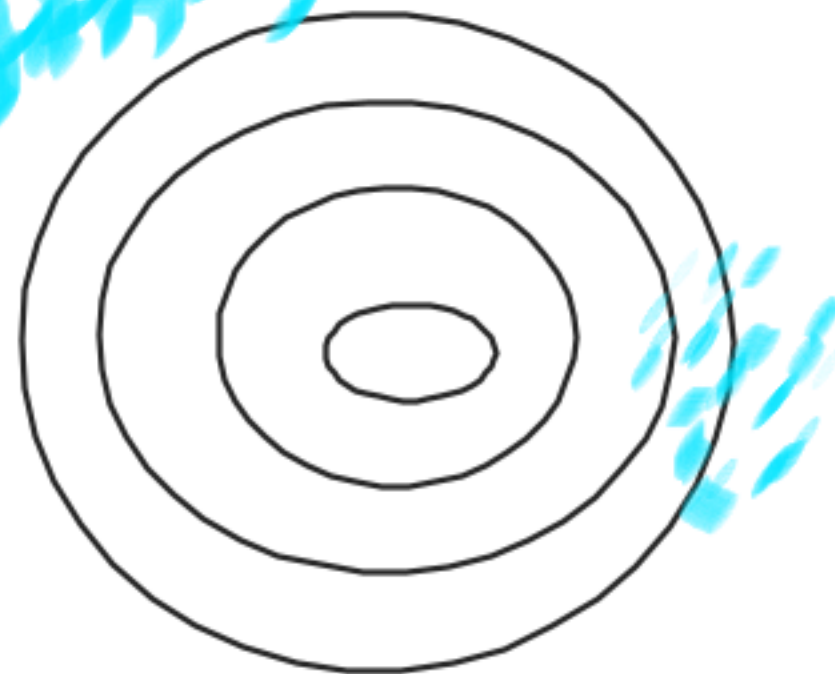
low bias \Rightarrow Good accuracy

low variance \Rightarrow Good accuracy

high variance \Rightarrow Less accuracy

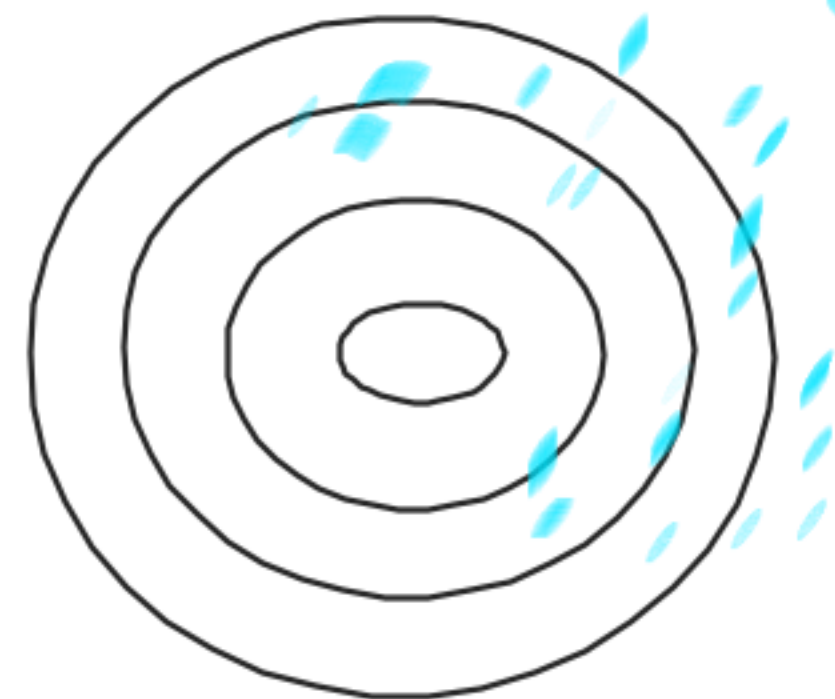
Low variance

underfitting



High variance

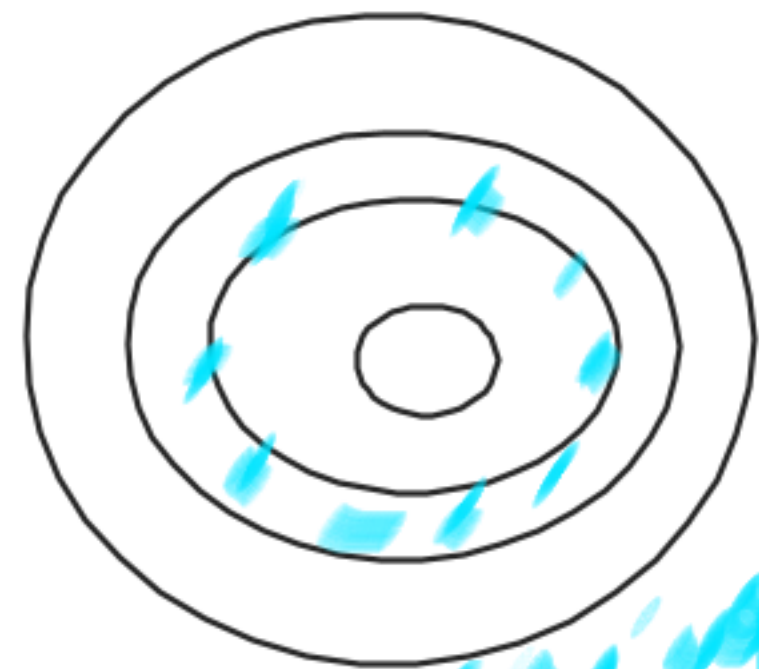
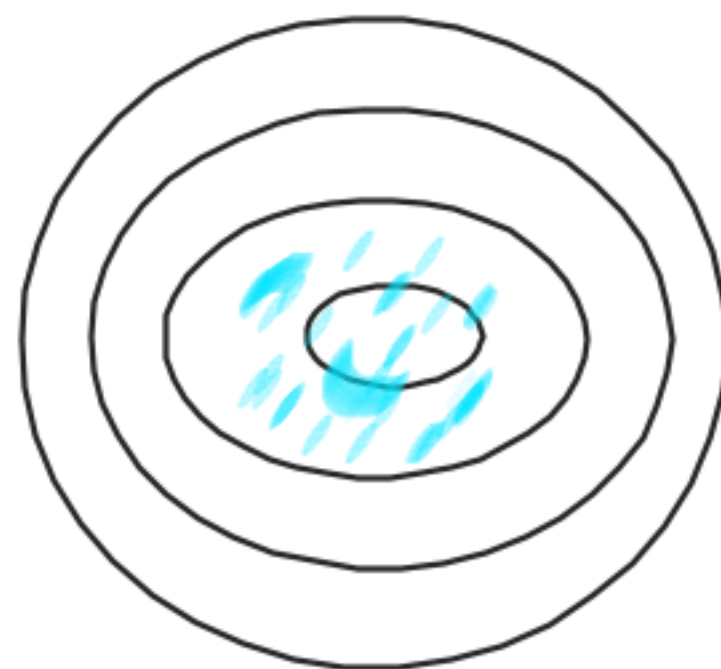
overfitting



High bias

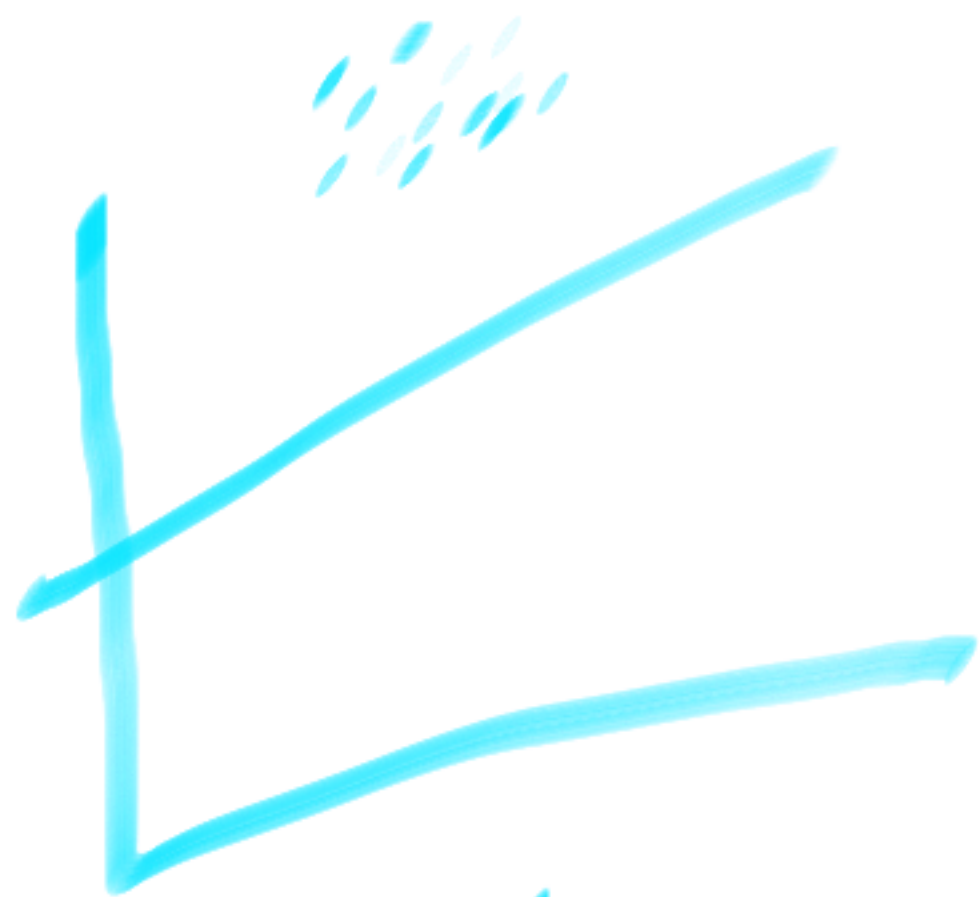
Low bias

underfitting



overfitting

Build a model around



65 to 70
75-83
93-99





test error
training error
error

naid

Chetan

1

10

Age Ht wt Bmi Height

40 179 60 24 49

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80 65

41 178 65 25 49

