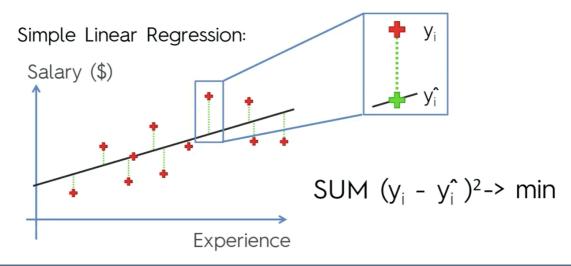
#### **R Squared**



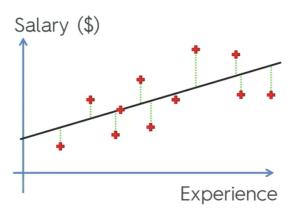
Data Science Training

© Kirill Eremenko

# **R Squared**

Simple Linear Regression:

$$SS_{res} = SUM (y_i - y_i^2)^2$$



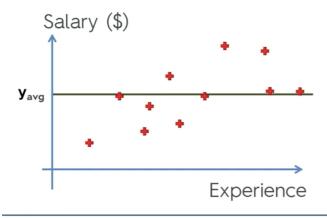
Data Science Training

© Kirill Eremenko

# **R Squared**

Simple Linear Regression:

$$SS_{res} = SUM (y_i - y_i^2)^2$$

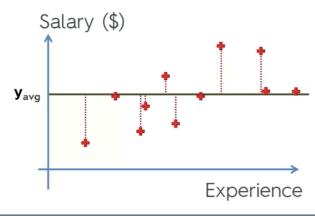


Data Science Training

© Kirill Eremenko

### R Squared

Simple Linear Regression:



 $SS_{res} = SUM (y_i - y_i^2)^2$ 

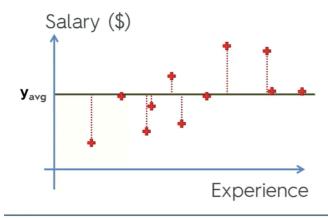
SUM  $(y_i - y_{avg})^2$ 

Data Science Training

© Kirill Eremenko

# **R Squared**

Simple Linear Regression:



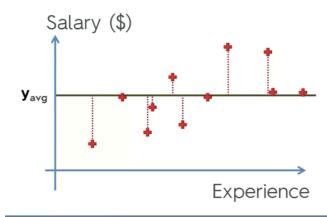
$$SS_{res} = SUM (y_i - y_i^2)^2$$
  
 $SS_{tot} = SUM (y_i - y_{avg})^2$ 

Data Science Training

© Kirill Eremenko

### R Squared

Simple Linear Regression:



$$SS_{res} = SUM (y_i - y_i^2)^2$$

$$SS_{tot} = SUM (y_i - y_{avg})^2$$

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

Data Science Training

© Kirill Eremenko