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Diagnosing Bias vs. Variance

In this section we examine the relationship between the degree of the polynomial d and the underfitting or overfitting of our hypothesis.

- We need to distinguish whether bias or variance is the problem contributing to bad predictions.
- High bias is underfitting and high variance is overfitting. Ideally, we need to find a golden mean between these two.

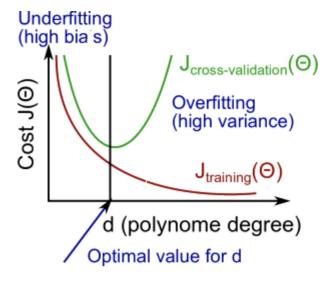
The training error will tend to **decrease** as we increase the degree d of the polynomial.

At the same time, the cross validation error will tend to **decrease** as we increase d up to a point, and then it will **increase** as d is increased, forming a convex curve.

High bias (underfitting): both $J_{train}\left(\Theta\right)$ and $J_{CV}\left(\Theta\right)$ will be high. Also, $J_{CV}\left(\Theta\right) \approx J_{train}\left(\Theta\right)$.

High variance (overfitting): $J_{train}\left(\Theta\right)$ will be low and $J_{CV}\left(\Theta\right)$ will be much greater than $J_{train}\left(\Theta\right)$.

The is summarized in the figure below:



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