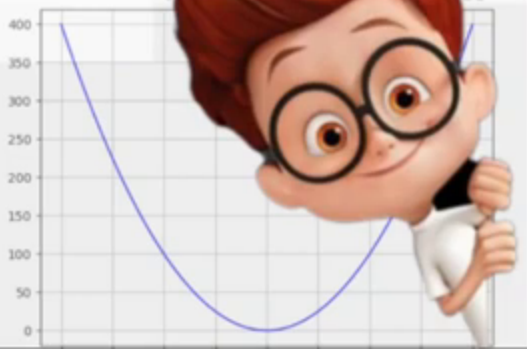
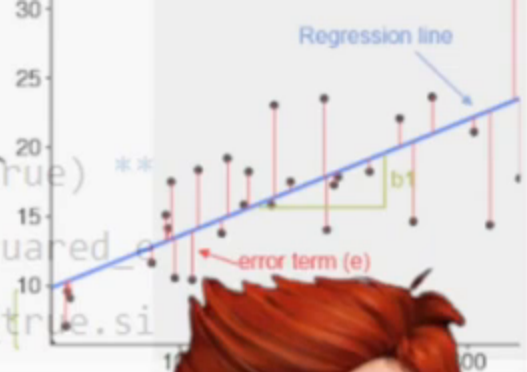


MSE loss function

```
def mse_loss(y_pred, y_true):  
    squared_error = (y_pred - y_true) ** 2  
    sum_squared_error = np.sum(squared_error)  
    loss = sum_squared_error / y_true.size  
    return loss
```

MSE
RMSE

Regression Losses



```
# MSE loss function
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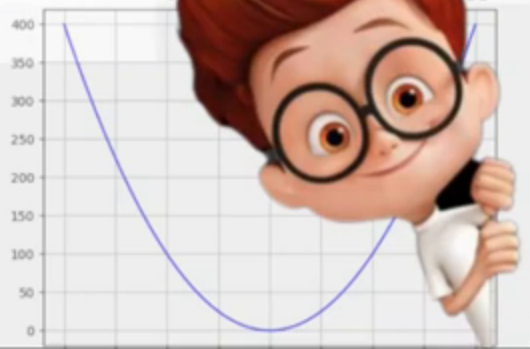
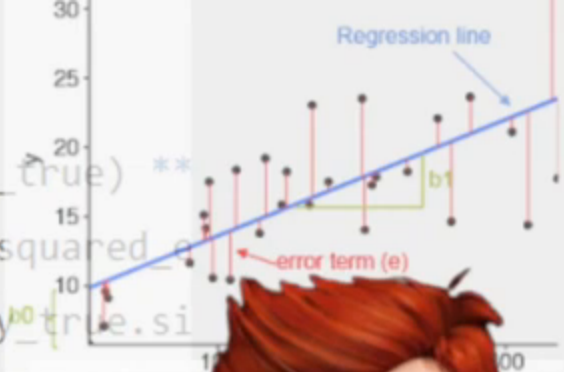
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MSE
RMSE

Regression Losses



Mean Squared Error

Mean Squared Error

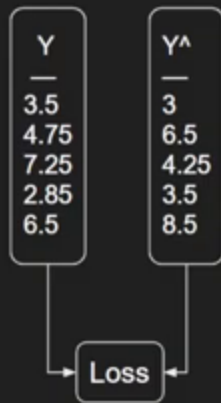
Mean Squared Error

$$\text{MSE} = \frac{1}{n} \sum_{i=1}^n (y_{i^p} - y_i)^2$$

Mean Squared Error

$$\text{MSE} = \frac{1}{n} \sum_{i=1}^n (y_{ip} - y_i)^2$$

Actual Predicted



Mean Squared Error

$$\text{MSE} = \frac{1}{n} \sum_{i=1}^n (y_{ip} - y_i)^2$$

Actual Predicted

Y	Y^
—	—
3.5	3
4.75	6.5
7.25	4.25
2.85	3.5
6.5	8.5

Loss

Y^ - Y	(Y^ - Y)^2
3 - 3.5	0.25
6.5 - 4.75	3.06
4.25 - 7.25	9.0
3.5 - 2.85	0.422
8.5 - 6.5	4.0

Mean Squared Error

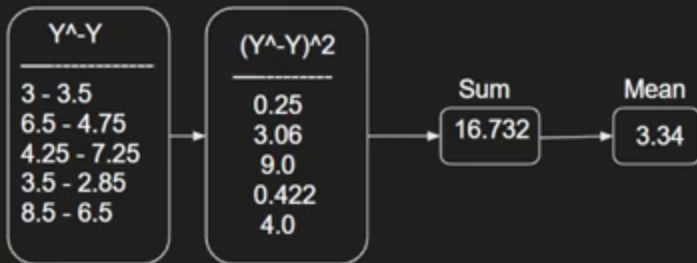
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L2 loss



Mean Squared Error

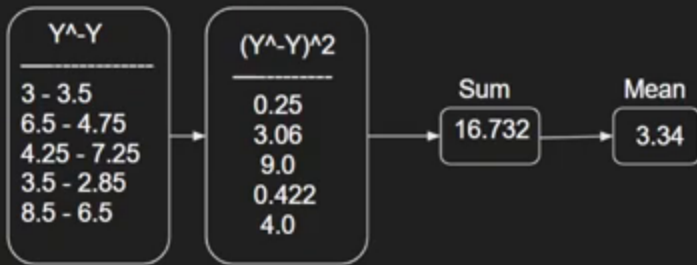
$$\text{MSE} = \frac{1}{n} \sum_{i=1}^n (y_{ip} - y_i)^2$$

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L2 loss

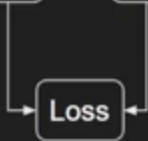


Mean Squared Error

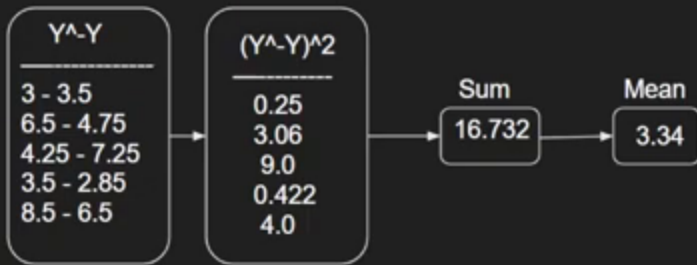
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Actual Predicted

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L2 loss



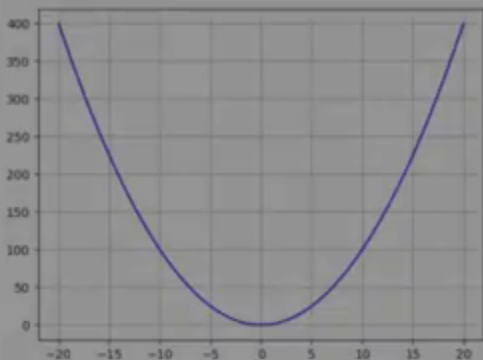
Python Implementation

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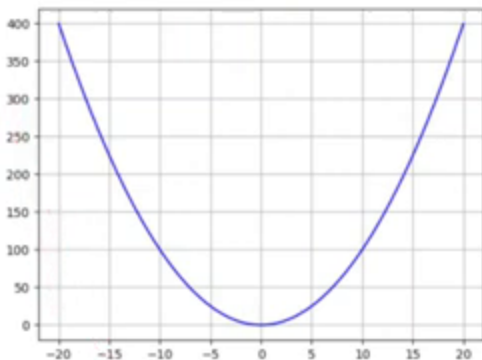
Error Surface



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Error Surface

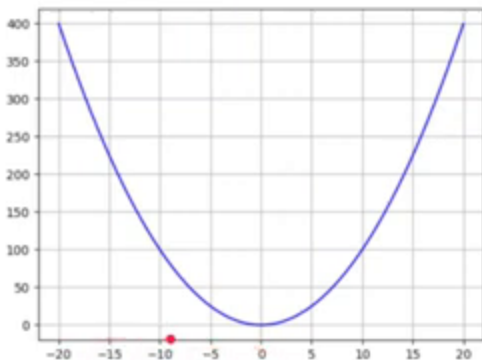


$y - \hat{y}$

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Error Surface

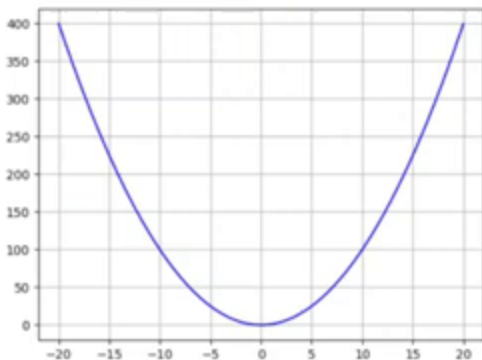


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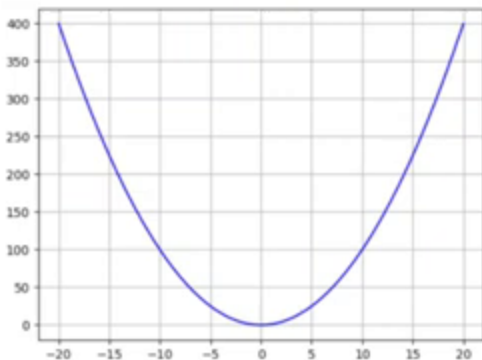


$y - y^{\wedge}$

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Error Surface



$y - \hat{y}$

Features

- No positive-negative value cancellation
- Weighted errors
- Smooth loss function
- Preferred to MAE
- High loss in case of outliers

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•

Root Mean Squared Error (RMSE)

- Square Root of MSE
- Better interpretation of Error
- Preferred to MSE
- Commonly used loss function

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