

Model Training notes: November 2021

Name: _____

Explained Variance - The variance of an event across observations. $\sum_{i=1}^n (y_i - \bar{y})^2$
Explained: $\sum_{i=1}^n (\hat{y}_i - \bar{y})^2$ vs Unexplained: $\sum_{i=1}^n (y_i - \hat{y}_i)^2$

Adjusted R² - The variance explained, adjusted for the number of features.
Does not increase as features are added.

Adjusted R² = $1 - \frac{\text{unexplained variance}}{\text{degrees of freedom}}$

error = price - quality, observed vs predicted, $\sum_{i=1}^n (y_i - \hat{y}_i)^2$

Adjusted R² compares the model and adjusted for the number of features.
Adjusted R² = $1 - \frac{\text{error}}{\text{degrees of freedom}}$

Properties of Adjusted R²:

- Range: $[-1, 1]$ and $[-1, 1]$ range
- 0 means no variance explained
- 1 means perfect fit
- -1 means the model is worse than the average

Adjusted R² - $\frac{\text{explained variance}}{\text{degrees of freedom}}$ - $\frac{\text{unexplained variance}}{\text{degrees of freedom}}$

Adjusted R² compares the model and adjusted for the number of features.

Properties of Adjusted R²:

- Range: $[-1, 1]$ and $[-1, 1]$ range
- 0 means no variance explained
- 1 means perfect fit
- -1 means the model is worse than the average

Intercept - The value of the response variable when all features are zero.

Adjusted R² compares the model and adjusted for the number of features.
Adjusted R² = $1 - \frac{\text{error}}{\text{degrees of freedom}}$

Adjusted R² compares the model and adjusted for the number of features.

Answers For Note Taking Guide Episode 501

Christian G. Meyer



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