

Calibration curves as tool to test for over- and underfitting

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We present a simple approach to test correctness of bias or regularization strength, or other hyperparameters. The main idea is to fit hyperparameters so that test and train calibration curves after applying proper isotonic regression should intersect at diagonal.

Author: Dr VOROZHTSOV, Artem (Yandex)

Presenter: Dr VOROZHTSOV, Artem (Yandex)

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