

Results

Loss function name	Formula	5-fold Cross Validation Error			
		Error	DataSet1	DataSet2	DataSet3
Squared Loss	$(\sum x_i w_i - y)^2$	Relative absolute error(%)	57.3085	53.4485	56.7785
		Mean absolute error	6.1057	3.133	7.4719
		Root relative squared error(%)	52.63%	60.60	57.89%
		Root mean squared error	9.7014	4.4239	9.5342
Additive Log Loss	$\sum_i [\ln(1 + e^{(k(Y_i - X_i W))}) + \ln(1 + e^{(-k(Y_i - X_i W))})]$	Relative absolute error (%)	34.399	53.5353	54.1193
		Mean absolute error	3.6649	3.1381	7.1219
		Root relative squared error (%)	71.6569	62.6927	63.3205
		Root mean squared error	13.2095	4.5765	10.4289

Additive Log Loss Parameter Variations

