



- Mean squared error (MSE): $\ell_{\text{MSE}}(y, \hat{y}) = (y - \hat{y})^2$
- Mean absolute error (MAE): $\ell_{\text{MAE}}(y, \hat{y}) = |y - \hat{y}|$
- ϵ -insensitive loss: $\ell_{\epsilon\text{-insensitive}}(y, \hat{y}) = \max(0, |y - \hat{y}| - \epsilon)$