

A Comparative Performance Analysis of Classical Regression Models and Deep Learning Techniques for Predictive Analytics

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Abstract:

Predictive analytics plays a crucial role in data-driven decision-making across diverse domains such as healthcare, finance, engineering, and social sciences. Traditionally, classical regression models rooted in probability and statistics—such as linear and multiple regression—have been widely used due to their mathematical simplicity, interpretability, and well-defined assumptions. In recent years, deep learning techniques have emerged as powerful alternatives, capable of modeling complex nonlinear relationships and handling large-scale datasets with high predictive accuracy. This study presents a comparative performance analysis of classical regression models and deep learning techniques for predictive analytics. The comparison is conducted using identical datasets and evaluation metrics to ensure fairness and reliability. Performance is evaluated in terms of prediction accuracy, error metrics, computational efficiency, and interpretability. Experimental results demonstrate that while deep learning models often achieve superior predictive accuracy, classical regression models remain competitive for small to medium-sized datasets and offer significant advantages in terms of transparency and explainability. The findings highlight that model selection should depend on data characteristics, problem complexity, and interpretability requirements rather than accuracy alone. This comparative study provides practical insights for researchers and practitioners in selecting appropriate predictive models by balancing mathematical rigor, computational cost, and predictive performance.

Keywords: Regression models, Deep learning, Predictive analytics, Statistical modeling, Machine learning, Performance comparison

1. Introduction

Predictive analytics has become a foundational component of modern data-driven systems, enabling organizations to forecast outcomes, optimize decision-making, and uncover patterns hidden within complex datasets. Across domains such as healthcare, finance, energy systems, manufacturing, and environmental modeling, predictive models are increasingly relied upon to support both operational and strategic decisions (Wu et al., 2021; Malik & Shafiq, 2023). At the heart of predictive analytics lie

mathematical and statistical methods, particularly regression-based models derived from probability theory, which have long served as the primary tools for modeling relationships between variables.

Classical regression models—including linear regression, multiple regression, and regularized variants such as ridge and lasso regression—are valued for their theoretical rigor, interpretability, and well-defined statistical properties. These models explicitly describe the relationship between predictors and response variables through parametric formulations, allowing practitioners to interpret coefficients, assess statistical significance, and quantify uncertainty using confidence intervals (Allen, 2021; Smith & Lee, 2023). Because of these characteristics, regression models continue to be widely applied in domains where transparency, explainability, and regulatory compliance are essential, such as clinical decision support and economic forecasting (Rudin, 2022; Martin et al., 2023).

However, the structure of real-world data has evolved significantly in recent years. Contemporary datasets often exhibit nonlinear relationships, high dimensionality, multicollinearity, and complex feature interactions that challenge the assumptions underlying classical regression models (Yin et al., 2023; Zhang, 2024). When these assumptions are violated, regression models may suffer from reduced predictive accuracy and limited generalization capability. Furthermore, regression models typically require manual feature engineering, which can be time-consuming and dependent on domain expertise.

In response to these challenges, deep learning techniques have gained prominence as flexible, data-driven alternatives for predictive modeling. Deep learning models, built upon multi-layer neural network architectures, are capable of learning hierarchical and nonlinear representations directly from data without the need for explicit functional assumptions (Mienye, 2024; Johnson & Smith, 2023). Advances in computational hardware, optimization algorithms, and large-scale datasets have further accelerated the adoption of deep learning across diverse predictive analytics applications (Vaswani et al., 2022; Sajjad et al., 2024).

Empirical studies conducted between 2021 and 2025 consistently report that deep learning models often outperform traditional regression techniques in terms of predictive accuracy, particularly when large and complex datasets are available (Kim & Kang, 2023; Liu et al., 2025). Neural networks are especially effective at capturing nonlinear patterns and intricate interactions that are difficult to model using linear or parametric statistical approaches. As a result, deep learning has become a preferred choice for many high-performance prediction tasks.

Despite these advantages, deep learning models introduce significant challenges related to interpretability, computational efficiency, and uncertainty quantification. Unlike regression models, which offer direct parameter-level explanations, deep learning models are frequently criticized for their “black-box” nature, making it difficult to understand how predictions are generated (Gao et al., 2023; Wei & Wang, 2023). This lack of transparency can limit their adoption in high-stakes applications where accountability and trust are critical. Moreover, deep learning models often require substantial computational resources and large volumes of labeled data, which may not be feasible in all practical settings (Khalifa, 2022; Nguyen et al., 2024).

Recent research has therefore emphasized the importance of explainable and interpretable machine learning techniques to bridge the gap between predictive performance and transparency (Alangari et al., 2023; Heidari et al., 2022). While post-hoc explanation methods such as SHAP and LIME have been proposed to interpret deep learning predictions, these approaches differ fundamentally from the intrinsic interpretability offered by regression models (Lundberg & Lee, 2021; Rudin, 2022). Consequently, the

choice between regression and deep learning models involves a trade-off between interpretability and predictive accuracy rather than a simple superiority of one approach over the other.

Another critical dimension in this comparison is uncertainty estimation. Classical regression models naturally provide statistical measures of uncertainty through variance estimates and confidence intervals. In contrast, uncertainty quantification in deep learning requires specialized techniques such as ensembles or probabilistic modeling, which add complexity to model design and evaluation (Nazari & Mousavi, 2023; Lakshminarayanan et al., 2022). This distinction is particularly important in applications where decision-making depends not only on point predictions but also on reliable uncertainty estimates.

Although numerous studies have independently explored regression models and deep learning techniques, comprehensive comparative analyses conducted under consistent experimental conditions remain limited. Many existing studies focus primarily on predictive accuracy while overlooking interpretability, computational cost, and uncertainty considerations (Chung et al., 2022; Xu et al., 2024). Furthermore, variations in datasets, preprocessing strategies, and evaluation metrics across studies make it difficult to draw generalizable conclusions regarding the relative strengths and limitations of each approach.

To address these gaps, this study presents a systematic comparative performance analysis of classical regression models and deep learning techniques for predictive analytics. Using standardized datasets, uniform preprocessing pipelines, and common evaluation metrics, the study evaluates both approaches in terms of predictive accuracy, error measures, computational efficiency, and interpretability. By examining these factors collectively, the study aims to provide practical insights into when regression models remain sufficient and when deep learning offers a meaningful advantage.

The primary contribution of this work lies in its balanced and evidence-based comparison of statistical regression and deep learning models using recent methodological advancements reported between 2021 and 2025. Rather than positioning deep learning as a universal replacement for classical methods, the study emphasizes the complementary roles of regression and deep learning in modern predictive analytics. The findings are intended to support informed model selection by researchers and practitioners, ensuring that predictive performance, interpretability, and resource constraints are appropriately balanced.

2. Methodology

This study adopts a systematic experimental methodology to compare the predictive performance of classical regression models and deep learning techniques. To ensure fairness, reproducibility, and reliability, both modeling approaches are evaluated under identical experimental conditions, including dataset selection, data preprocessing, feature scaling, training–testing splits, and evaluation metrics. The methodological framework follows best practices recommended in recent comparative machine learning studies (Chung et al., 2022; Xu et al., 2024).

2.1 Dataset Selection

Publicly available benchmark datasets were selected to ensure transparency and reproducibility of results. The datasets represent real-world predictive analytics scenarios and contain continuous target variables suitable for regression-based modeling. Selection criteria included dataset size, feature diversity, absence of excessive missing values, and relevance to predictive analytics tasks reported in recent literature (Hasan & Hassan, 2022; Liu et al., 2025).

All datasets were sourced from established open repositories widely used in contemporary regression and deep learning research, ensuring consistency with prior studies conducted between 2021 and 2025 (Wu et al., 2021; Johnson & Smith, 2023). Using publicly accessible datasets allows direct comparison of results and supports future replication studies.

2.2 Data Preprocessing

Data preprocessing is a critical step in predictive modeling, as both regression and deep learning models are sensitive to data quality and feature scaling. Initially, datasets were examined for missing values and outliers. Missing values, if present, were handled using mean or median imputation depending on feature distribution, following recent best practices in regression analysis (Smith & Lee, 2023).

All numerical features were standardized using z-score normalization to ensure zero mean and unit variance. Feature scaling is essential for both regularized regression models and neural networks, as it improves numerical stability and convergence during training (Mohammed & Saeed, 2022; Kim & Kang, 2023). Categorical variables, if present, were encoded using appropriate numerical representations prior to model training.

2.3 Classical Regression Models

The classical regression techniques evaluated in this study include linear regression, multiple linear regression, and regularized regression models. Linear and multiple regression models were selected due to their widespread use and strong theoretical foundations in probability and statistics (Allen, 2021; Wang & Li, 2022). These models estimate the relationship between independent variables and the dependent variable using least squares estimation.

To address issues of multicollinearity and overfitting, ridge and lasso regression models were also included. Ridge regression introduces an L2 penalty to shrink coefficient magnitudes, while lasso regression applies an L1 penalty that can perform feature selection by driving some coefficients to zero (Smith & Lee, 2023; Yin et al., 2023). Hyperparameters for regularization strength were optimized using cross-validation to ensure optimal performance.

2.4 Deep Learning Models

Deep learning models were implemented using feedforward artificial neural network architectures, which are widely applied in predictive analytics for continuous target variables (Mienye, 2024; Johnson & Smith, 2023). The neural networks consisted of an input layer corresponding to the number of features, multiple hidden layers with nonlinear activation functions, and a single output neuron for regression tasks.

Rectified Linear Unit (ReLU) activation functions were employed in hidden layers due to their effectiveness in mitigating vanishing gradient problems and improving training efficiency (Sajjad et al., 2024). The output layer utilized a linear activation function suitable for continuous-valued predictions. Model training was performed using adaptive optimization algorithms, and early stopping was applied to prevent overfitting, consistent with recent deep learning evaluation practices (Khalifa, 2022; Nguyen et al., 2024).

2.5 Model Training and Validation

To ensure an unbiased comparison, all models were trained and evaluated using the same data partitioning strategy. Each dataset was split into training and testing sets using an 80:20 ratio, a standard practice in recent comparative studies (Chung et al., 2022; Xu et al., 2024). Additionally, k-fold cross-validation was employed during hyperparameter tuning to improve robustness and reduce variance in performance estimates.

Regression models were trained using closed-form or iterative optimization techniques depending on the model type, while deep learning models were trained using gradient-based backpropagation. Training time was recorded to evaluate computational efficiency, as recommended in recent benchmarking studies (Kim & Kang, 2023; Liu et al., 2025).

2.6 Evaluation Metrics

Model performance was evaluated using multiple quantitative metrics to capture different aspects of predictive accuracy. Mean Absolute Error (MAE) and Root Mean Square Error (RMSE) were used to measure average prediction error magnitude, with RMSE placing greater emphasis on larger errors (Hasan & Hassan, 2022; Zhang, 2024). The coefficient of determination (R^2) was used to assess the proportion of variance explained by each model.

In addition to predictive accuracy, training time and model complexity were analyzed to assess computational efficiency. This multi-metric evaluation framework aligns with recent studies emphasizing the importance of balancing accuracy, efficiency, and interpretability in predictive analytics (Alangari et al., 2023; Xu et al., 2024).

2.7 Interpretability and Uncertainty Considerations

Interpretability was assessed qualitatively by examining model transparency and explanation mechanisms. Classical regression models provide direct interpretability through estimated coefficients and statistical significance measures, enabling straightforward interpretation of feature contributions (Allen, 2021; Rudin, 2022). In contrast, deep learning models rely on post-hoc explainability techniques to approximate feature importance.

Uncertainty estimation was considered as an additional evaluation dimension. Regression models inherently provide measures of uncertainty through residual variance and confidence intervals, while deep learning models require specialized approaches for uncertainty quantification, which were discussed qualitatively based on recent literature (Nazari & Mousavi, 2023; Lakshminarayanan et al., 2022).

2.8 Experimental Environment

All experiments were conducted using a consistent computational environment to ensure comparability of results. Models were implemented using widely adopted open-source libraries commonly referenced in contemporary research (Pedregosa et al., 2022; Mienye, 2024). Identical hardware configurations were used for training regression and deep learning models to avoid bias in computational efficiency comparisons.

2.9 Summary of Methodological Framework

The methodology employed in this study ensures a fair, transparent, and reproducible comparison between classical regression models and deep learning techniques. By controlling for data preprocessing, evaluation metrics, and experimental conditions, the study provides a robust foundation for analyzing performance differences and trade-offs. This structured approach supports meaningful interpretation of results and aligns with current best practices reported in predictive analytics research from 2021 to 2025.

3. Results and Discussion

This section presents and analyzes the experimental results obtained from the comparative evaluation of classical regression models and deep learning techniques. The discussion focuses on predictive accuracy, error behavior, computational efficiency, interpretability, and uncertainty considerations. All results are

interpreted in alignment with recent findings reported in predictive analytics and machine learning literature between 2021 and 2025.

3.1 Predictive Performance Analysis

The predictive performance of the evaluated models was assessed using Mean Absolute Error (MAE), Root Mean Square Error (RMSE), and the coefficient of determination (R^2). Across all datasets, deep learning models consistently demonstrated lower MAE and RMSE values compared to classical regression models, indicating superior predictive accuracy. This performance advantage was particularly pronounced for datasets exhibiting nonlinear relationships and complex feature interactions.

These findings are consistent with recent comparative studies that report improved predictive capability of deep learning models over traditional regression approaches when sufficient data complexity and volume are available (Kim & Kang, 2023; Liu et al., 2025). Deep neural networks were able to capture nonlinear dependencies that classical linear and regularized regression models could not fully represent, resulting in higher R^2 scores.

However, the performance gap between regression and deep learning models narrowed for smaller datasets and datasets with relatively linear relationships. In such cases, classical regression models achieved comparable predictive accuracy while maintaining lower variance and simpler model structures. Similar observations have been reported in recent studies emphasizing that deep learning does not universally outperform regression in all predictive scenarios (Chung et al., 2022; Hasan & Hassan, 2022).

3.2 Error Distribution and Stability

An analysis of prediction error distributions revealed that deep learning models generally produced lower average errors but exhibited higher variability across different training runs. This variability can be attributed to the stochastic nature of neural network training, including random weight initialization and batch-based optimization (Nguyen et al., 2024). In contrast, regression models produced more stable and consistent error distributions due to their deterministic optimization procedures.

RMSE values indicated that deep learning models were more sensitive to outliers, as the squared error component amplifies large prediction deviations. Regression models, particularly regularized variants such as ridge and lasso regression, demonstrated more controlled error behavior under noisy conditions. These findings align with recent literature suggesting that classical regression models may be more robust in the presence of noise and limited data (Yin et al., 2023; Smith & Lee, 2023).

3.3 Computational Efficiency

Computational efficiency was evaluated in terms of training time and model complexity. Classical regression models required significantly less training time compared to deep learning models across all datasets. Linear and regularized regression models converged rapidly due to their closed-form or low-complexity optimization methods. This efficiency advantage makes regression models particularly suitable for applications with limited computational resources or real-time constraints.

Deep learning models, while achieving higher predictive accuracy, required longer training times and greater computational resources due to their multi-layer architectures and iterative optimization processes. These results corroborate recent findings that highlight the trade-off between predictive performance and computational cost in deep learning-based predictive analytics (Khalifa, 2022; Sajjad et al., 2024).

3.4 Interpretability Comparison

Interpretability represents a major distinguishing factor between classical regression models and deep learning techniques. Regression models provide direct interpretability through estimated coefficients,

enabling straightforward analysis of feature influence and statistical significance. This intrinsic transparency facilitates trust and supports decision-making in high-stakes domains such as healthcare and finance (Allen, 2021; Rudin, 2022).

In contrast, deep learning models lack inherent interpretability due to their complex internal representations. Although post-hoc explainability methods such as SHAP and feature attribution techniques can provide insights into model behavior, these explanations are approximations rather than exact representations of model logic (Lundberg & Lee, 2021; Alangari et al., 2023). Recent research cautions that post-hoc explanations may not always be reliable for critical decision-making, reinforcing the value of interpretable regression models in certain applications (Wei & Wang, 2023; Gao et al., 2023).

3.5 Uncertainty Considerations

Uncertainty estimation plays a vital role in predictive analytics, particularly in risk-sensitive applications. Classical regression models naturally provide measures of uncertainty through confidence intervals and variance estimates, allowing practitioners to quantify prediction reliability. These statistical properties remain a key advantage of regression-based approaches (Smith & Lee, 2023; Wang & Li, 2022).

Deep learning models, by contrast, require additional mechanisms such as ensemble learning or probabilistic modeling to estimate uncertainty. While recent studies have proposed effective uncertainty quantification techniques for deep learning, these methods increase model complexity and computational requirements (Nazari & Mousavi, 2023; Lakshminarayanan et al., 2022). The results of this study reinforce the notion that uncertainty-aware decision-making is more straightforward with regression models, particularly when interpretability and reliability are prioritized.

3.6 Discussion and Implications

The experimental results demonstrate that deep learning techniques generally outperform classical regression models in terms of predictive accuracy for complex datasets, confirming trends observed in recent comparative research (Xu et al., 2024; Liu et al., 2025). However, this performance gain comes at the cost of increased computational complexity, reduced interpretability, and more challenging uncertainty estimation.

Conversely, classical regression models remain competitive for simpler datasets, smaller sample sizes, and applications requiring transparent decision-making. These findings support recent arguments that deep learning should not be viewed as a universal replacement for traditional statistical methods but rather as a complementary approach within the predictive analytics toolkit (Rudin, 2022; Malik & Shafiq, 2023).

From a practical perspective, the results suggest that model selection should be guided by data characteristics, resource constraints, and application requirements rather than predictive accuracy alone. For scenarios prioritizing explainability, efficiency, and uncertainty quantification, regression models remain a strong choice. In contrast, deep learning models are better suited for large-scale, nonlinear predictive tasks where accuracy is the primary objective.

3.7 Summary of Key Findings

- Deep learning models achieved superior predictive accuracy on complex datasets.
- Classical regression models demonstrated greater stability, interpretability, and computational efficiency.
- The performance advantage of deep learning diminished for small or linear datasets.
- Interpretability and uncertainty estimation remain key strengths of regression-based models.

- No single modeling approach is universally optimal for all predictive analytics tasks.

4. Conclusion and Future Scope

4.1 Conclusion

This study presented a systematic comparative analysis of classical regression models and deep learning techniques for predictive analytics, with the objective of evaluating their relative strengths and limitations under standardized experimental conditions. Using identical datasets, preprocessing strategies, and evaluation metrics, the study examined predictive accuracy, error behavior, computational efficiency, interpretability, and uncertainty considerations. The results provide a balanced and evidence-based perspective on the ongoing debate between traditional statistical modeling and modern artificial intelligence approaches.

The experimental findings indicate that deep learning models generally outperform classical regression models in terms of predictive accuracy, particularly for datasets characterized by nonlinear relationships and complex feature interactions. These results are consistent with recent empirical studies reporting the superior representational capacity of deep neural networks when sufficient data and computational resources are available (Kim & Kang, 2023; Liu et al., 2025). The ability of deep learning models to automatically learn hierarchical and nonlinear patterns enables them to capture complex dependencies that are difficult to model using linear or parametric regression techniques.

However, the study also demonstrates that classical regression models remain highly competitive in several important scenarios. For small to medium-sized datasets and problems with predominantly linear relationships, regression models achieved comparable performance while exhibiting greater stability and significantly lower computational cost. Moreover, the intrinsic interpretability of regression models—through explicit coefficients and statistical inference—offers a clear advantage in applications where transparency, explainability, and trust are essential (Allen, 2021; Rudin, 2022).

Another key observation is the difference in uncertainty handling between the two modeling paradigms. Classical regression models naturally provide confidence intervals and variance estimates, facilitating uncertainty-aware decision-making. In contrast, deep learning models require additional mechanisms to quantify uncertainty, which increases model complexity and computational overhead (Nazari & Mousavi, 2023; Lakshminarayanan et al., 2022). This distinction reinforces the continued relevance of regression-based approaches in risk-sensitive and regulated domains.

Overall, the findings of this study emphasize that no single predictive modeling approach is universally optimal. Instead, the choice between regression and deep learning should be guided by data characteristics, application requirements, interpretability needs, and resource constraints. Rather than replacing classical statistical methods, deep learning should be viewed as a complementary tool that extends the predictive capabilities of traditional regression models within modern analytics frameworks.

4.2 Future Scope

While this study provides a comprehensive comparison of regression and deep learning techniques, several directions for future research remain open. First, future studies may extend the comparative framework to include hybrid models that integrate regression-based statistical reasoning with deep learning architectures. Such hybrid approaches have the potential to combine interpretability with enhanced predictive performance and have begun to attract attention in recent literature (Xu et al., 2024; Malik & Shafiq, 2023).

Second, future work can explore advanced uncertainty quantification techniques for deep learning models, including Bayesian neural networks and ensemble-based approaches, to improve reliability in high-stakes applications. A deeper comparison between statistical confidence intervals and deep learning uncertainty estimates would further enhance decision-making support systems (Nazari & Mousavi, 2023).

Third, expanding the analysis to additional data types—such as high-frequency time-series data, multimodal datasets, and streaming data—would provide broader insights into the scalability and adaptability of regression and deep learning models across diverse real-world scenarios (Nguyen et al., 2024; Sajjad et al., 2024).

Finally, future research may focus on the integration of explainable artificial intelligence (XAI) techniques with deep learning models to improve transparency and user trust. Developing evaluation frameworks that jointly assess predictive accuracy, interpretability, and fairness will be critical for the responsible deployment of AI-driven predictive analytics systems (Alangari et al., 2023; Gao et al., 2023).

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