



Outer CV

Inner CV

Outer folds: 2
Inner folds: 3
Compare: logreg, knn

Train winner of
inner CV on 
and test on 

Aggregate Errors to
estimate \widehat{GE}

outer fold 1

1.4

outer fold 2



1.7

 $\xrightarrow{\text{mean}}$

1.6

Dataset D



Train knn, logreg on 
and validate on 

Aggregate results logreg knn

	logreg	knn
fold 1	1	2
fold 2	2	2
fold 3	1.5	2.3
errors		

logreg knn

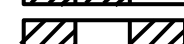
mean	1.5	2.1
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Choose winner

① Estimate \widehat{GE}

② Choose type of
final model

Dataset D



Choose logreg
or knn

③ Fit final model on Dataset D