We fit our model (Hypothesis) to the training set. We take our model, and then we apply it to new data that the model hasn't seen.

Generally whole training data is divided into 3 parts

**Training Set**

The training set is used to ﬁt the models (hypothesis).

**Validation Set**

For different training set we get different model, Validation set is used to estimate prediction error for model selection.

**Test Set**

The test set is used for assessment of the generalization error of the ﬁnal chosen model.

