

CROSS-VALIDATE(\mathcal{D}, k)

1 divide \mathcal{D} into k chunks $\mathcal{D}_1, \mathcal{D}_2, \dots, \mathcal{D}_k$ (of roughly equal size)

2 **for** $i = 1$ **to** k

3 train h_i on $\mathcal{D} \setminus \mathcal{D}_i$ (withholding chunk \mathcal{D}_i)

4 compute “test” error $\mathcal{E}_i(h_i)$ on withheld data \mathcal{D}_i

5 **return** $\frac{1}{k} \sum_{i=1}^k \mathcal{E}_i(h_i)$