



Forecasting: principles and practice

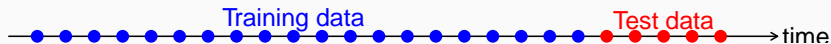
Rob J Hyndman

3.1 Time series cross-validation

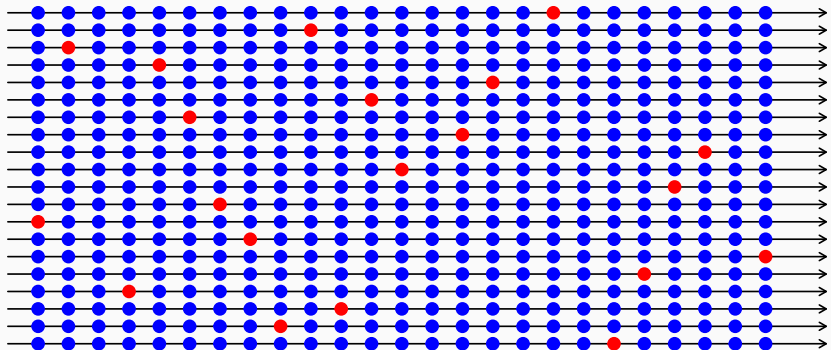
#Time series cross-validation

##Cross-validation

Traditional evaluation



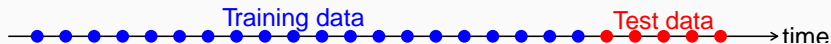
Leave-one-out cross-validation



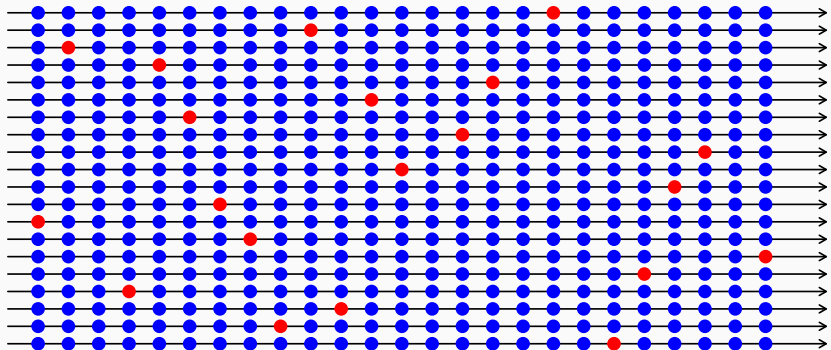
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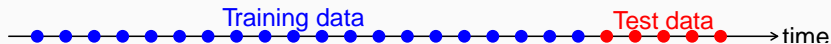
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#Time series cross-validation

##Cross-validation

Traditional evaluation



Leave-one-out cross-validation

