

Cross Validation



Data

Independent
Set

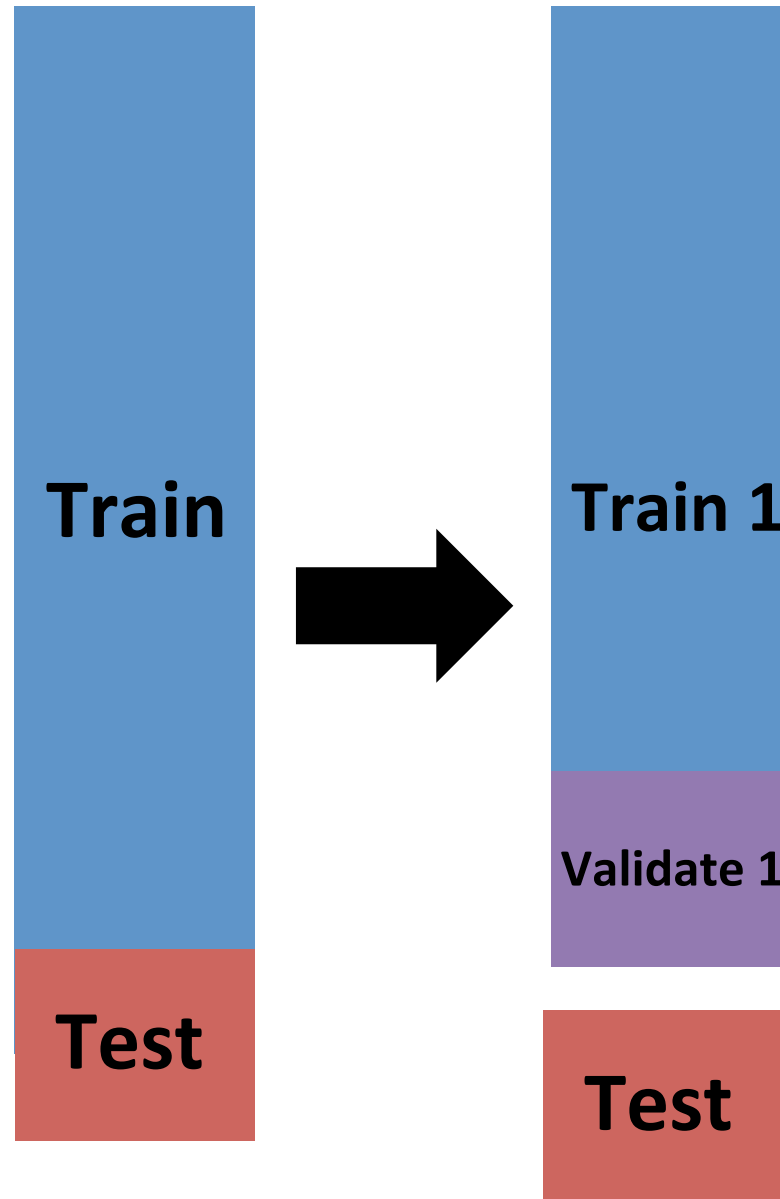


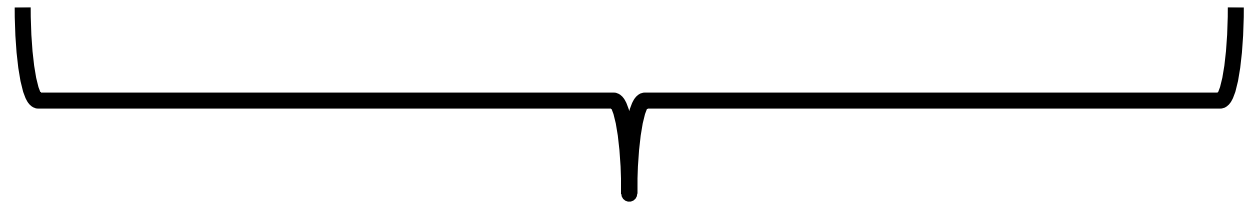
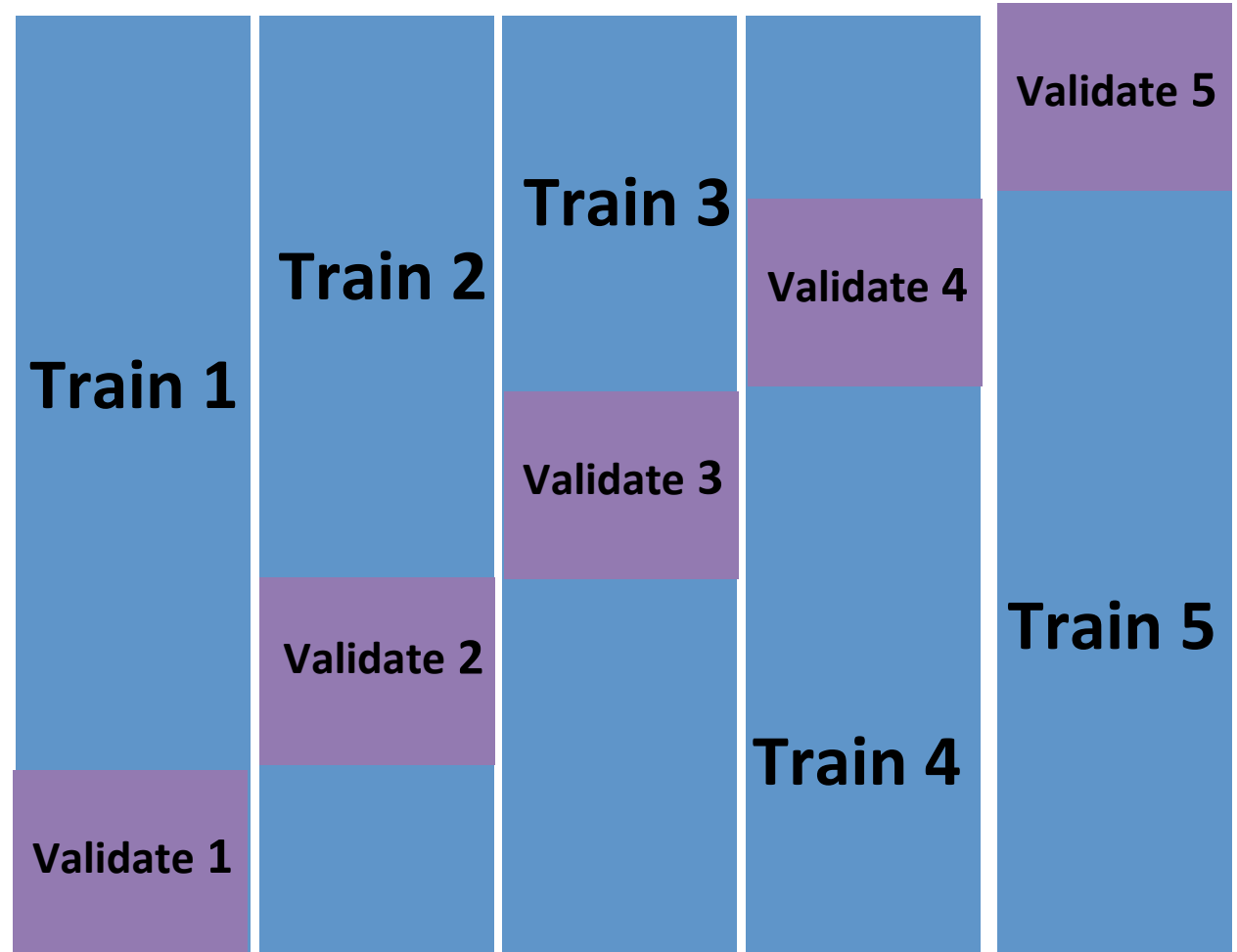
Data



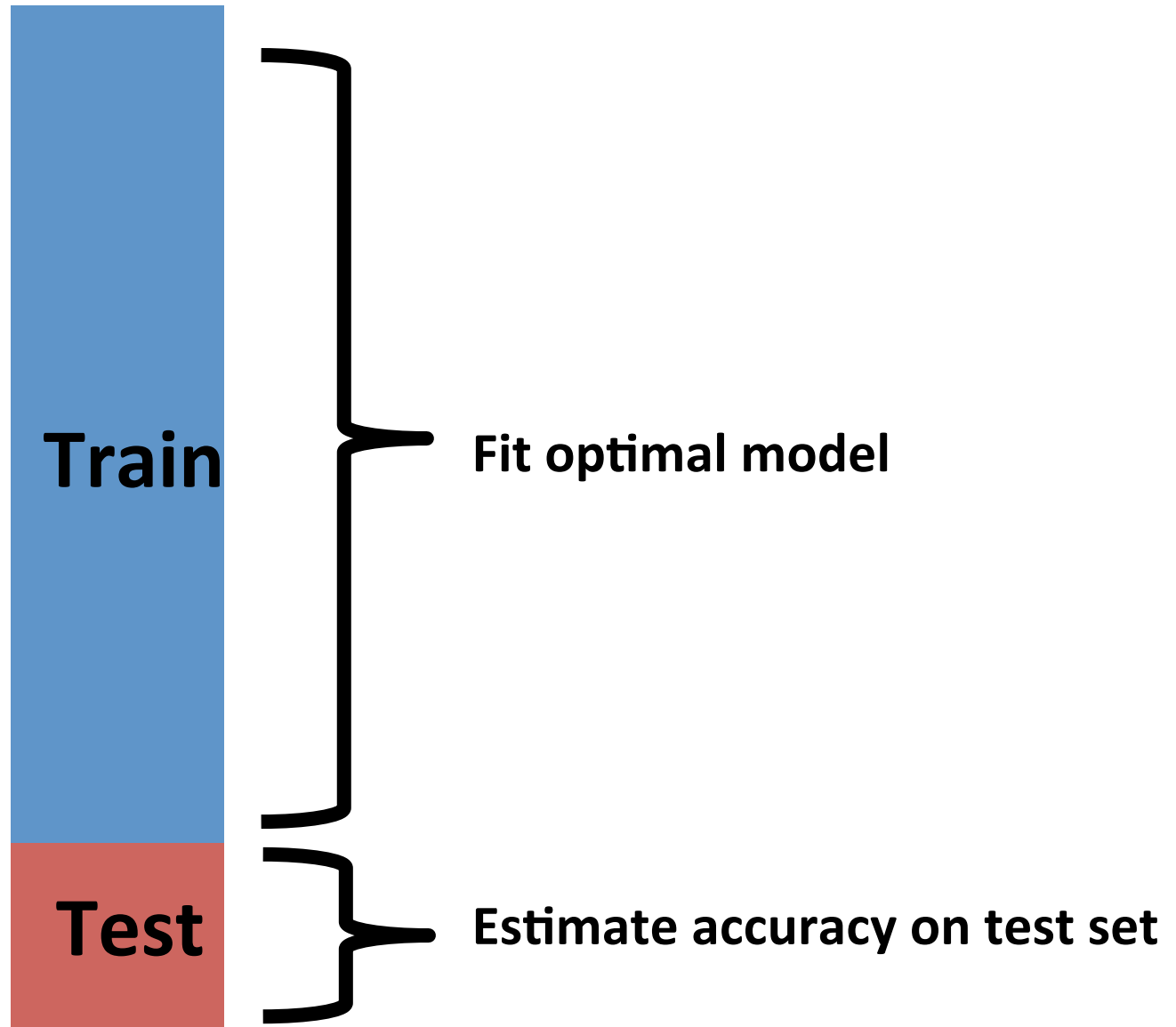
Train

Test

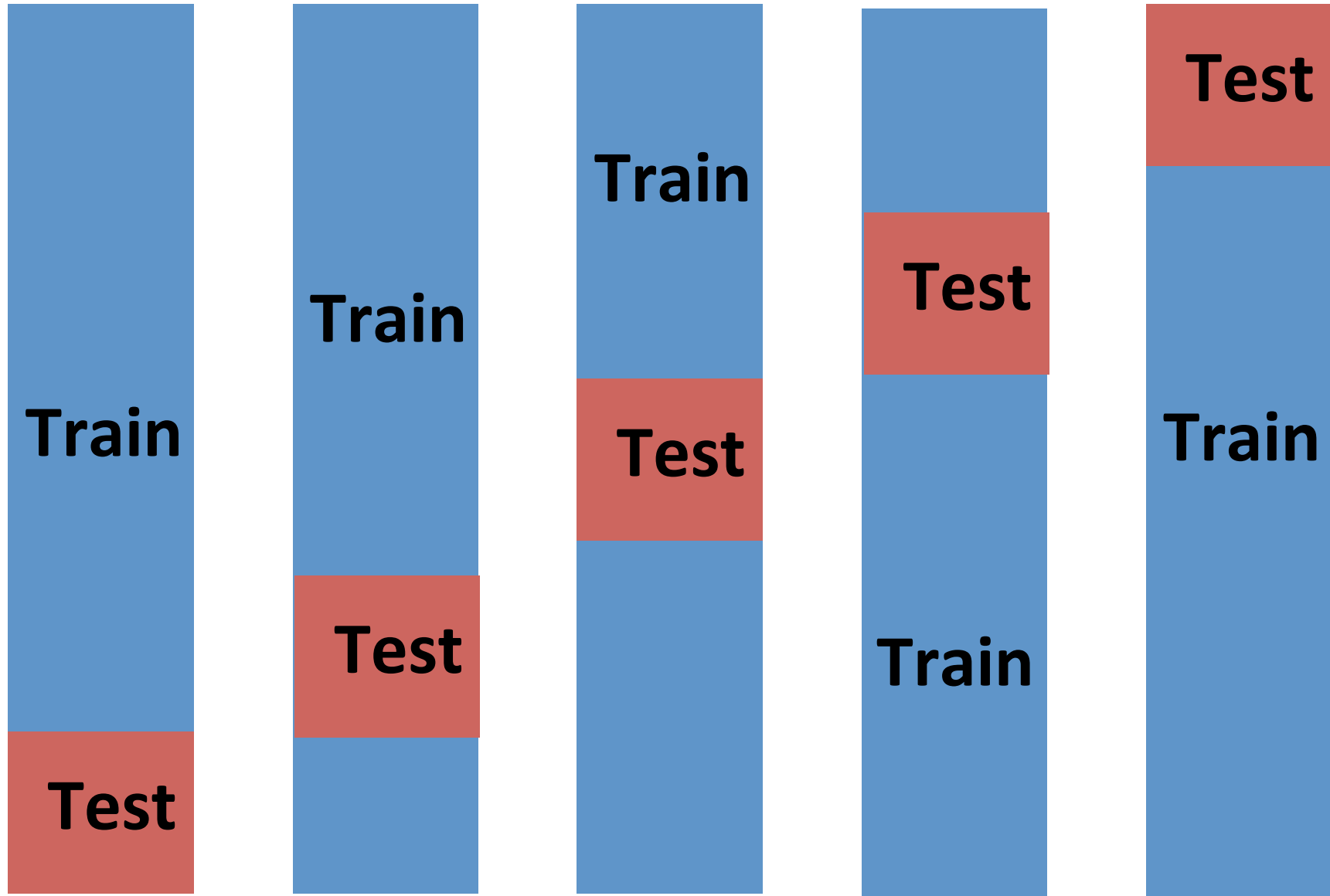




Use cross validation to optimize model parameters



Estimate accuracy of entire procedure with CV at this level





Data

The diagram illustrates the process of model fitting and testing. It features a large blue vertical rectangle on the left labeled 'Data'. A large black curly brace to its right spans the entire height of the 'Data' rectangle and is associated with the text 'Fit and pick optimal model with this dataset'. Within the lower portion of the 'Data' rectangle, there is an orange vertical rectangle labeled 'Independent Set'. A smaller black curly brace to the right of the 'Independent Set' rectangle is associated with the text 'Try the model on this dataset'.

Fit and pick optimal model with this dataset

Independent
Set

Try the model on this dataset