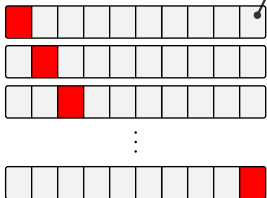


Entire data-set



1 subject

LOOCV

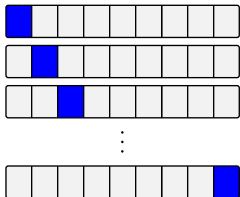


Outer Loop

Evaluating model generalization performances.

For each fold use the selected sparsity level from the inner loop then evaluate the model accuracy on the test set using the whole training set.

LOOCV



Inner loop

Hyper-parameter tuning on the validation set.

Train the model using LOOCV then select the sparsity level that performed the best on average on the validation set.



learning or training



testing



validation