



Full data set

Estimating Model Performance

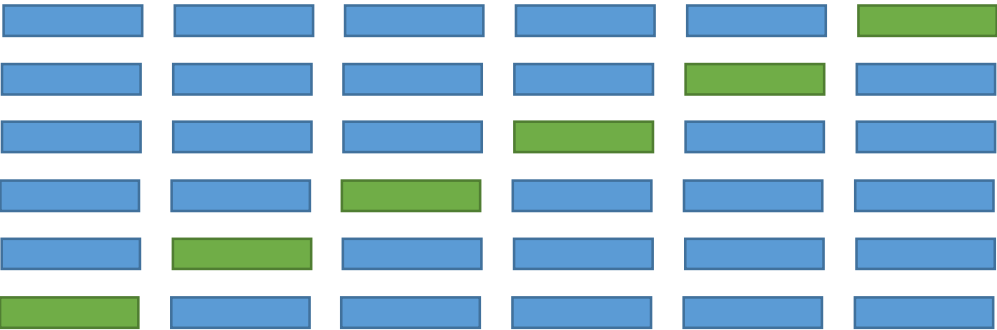


Outer cross validation, randomly select test and training data



Test Data

Training Data



Learning parameters, inner cross validation



Determine model performance on test data



Average model performance in outer folds



$$c_{avg} = \frac{1}{y} \sum_i c_i$$

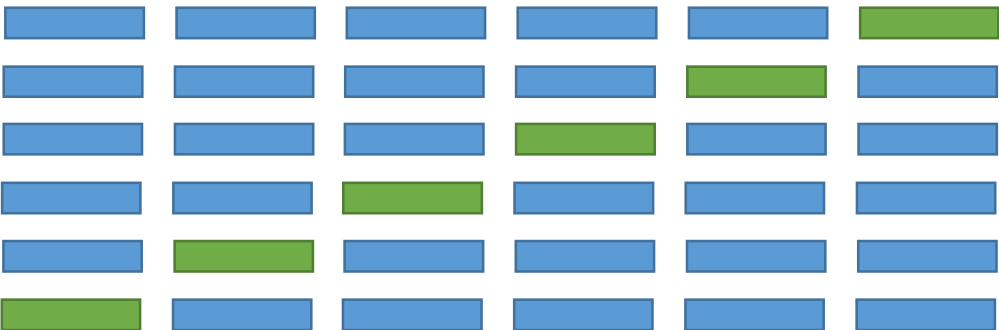


Determine regression coefficients for interpretation

Select the full data set



Training Data



Learning parameters, inner cross validation



Report regression coefficients