Cross validation

It helps to validate which parameter combo is working fine and giving best accuracy

Type of cross validation

1. **Holdout Cross-Validation**
    - Here training and test data set is divided with some proportion 80:20 or 70:30
    - Data will be shuffled and picked for this ratio
2. **K-fold Cross-Validation**
    - Here 1st model will be trained in complete data set
    - 2nd k number of subset will be used to test the data
4. **Stratified K-fold Cross-Validation**
    - Here K number of subset will be taken for training
    - All possible combo of data will be kept in one fold that is called stratified
5. **Leave-p-out Cross-Validation**
    - Here p is a variable it can be able value , n total number of record in data set. Then n-p records are used for training and remaining p rows are used for testing
    - Here all possible p value will be validated
6. **Leave-one-out Cross-Validation**
    - Here p=1 , n total number of record in data set. Then n-p records are used for training and remaining 1 row is used for testing
6. **Rolling Cross-Validation**
    -this helps in time series problem
    - consequent subset is used as training set and test set
7. **Monte Carlo Cross-Validation**
    - Train and test set is picked randomly