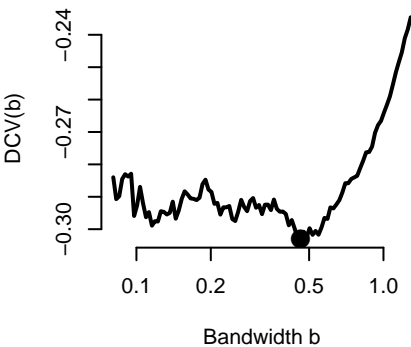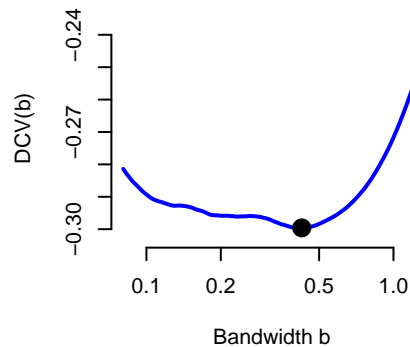Density cross-validatio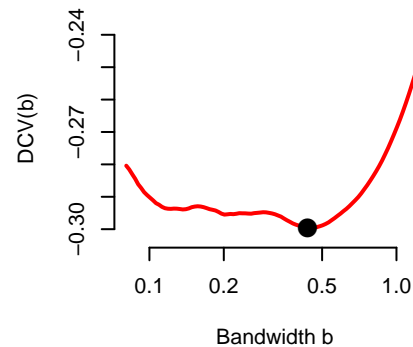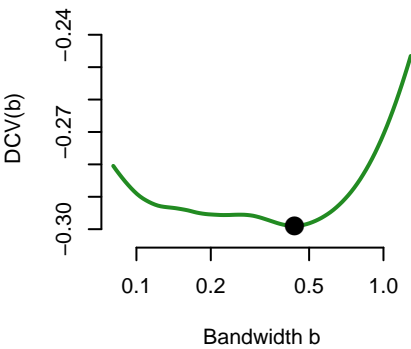n