

# **Introduction to Machine Learning**

**Training - Validation - Test**

# TUNING PROBLEM

Remember:

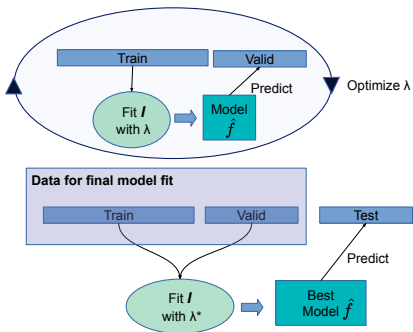
We need to

- **select an optimal learner**
  - without compromising the **accuracy of the performance estimate** for that learner
- for that we need an **untouched test set!**

# TRAIN - VALIDATION - TEST

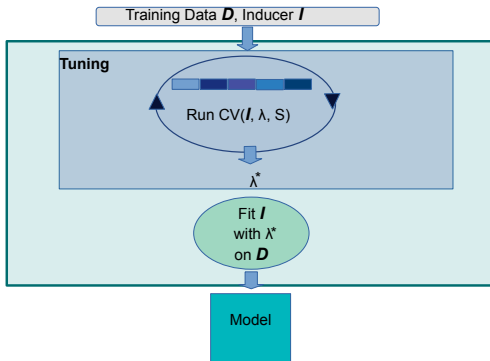
Simplest method to achieve this: a 3-way split

- During tuning, a learner is trained on the **training set**, evaluated on the **validation set**
- After the best model configuration  $\lambda^*$  has been selected, we re-train on the joint (training+validation) set and evaluate the model's performance on the **test set**.



# TUNING AS PART OF MODEL BUILDING

- Effectively, the tuning step is now simply part of a more complex training procedure.
- We could see this as removing the hyperparameters from the inputs of the algorithm and making it “self-tuning”.



# TUNING AS PART OF MODEL BUILDING

More precisely: the combined training & validation set is actually the training test for the “self-tuning” endowed algorithm.

