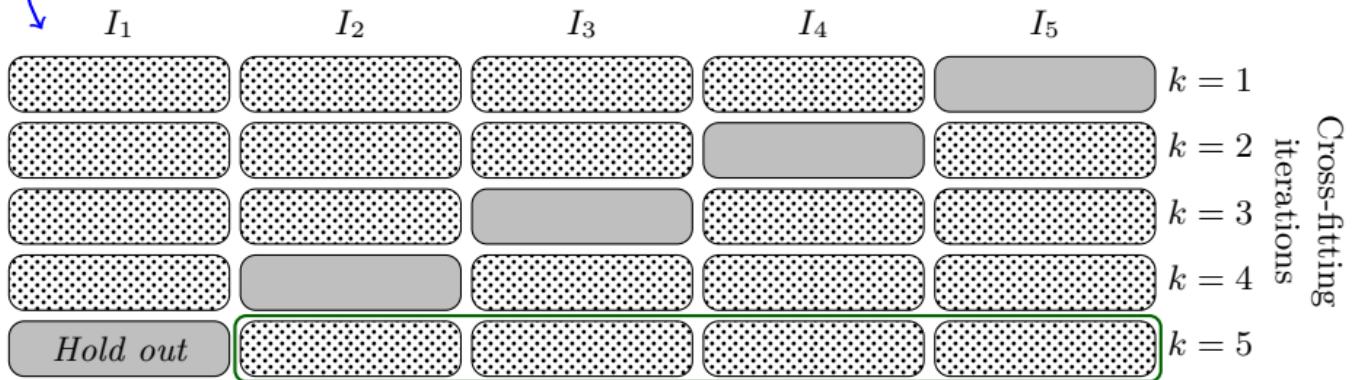
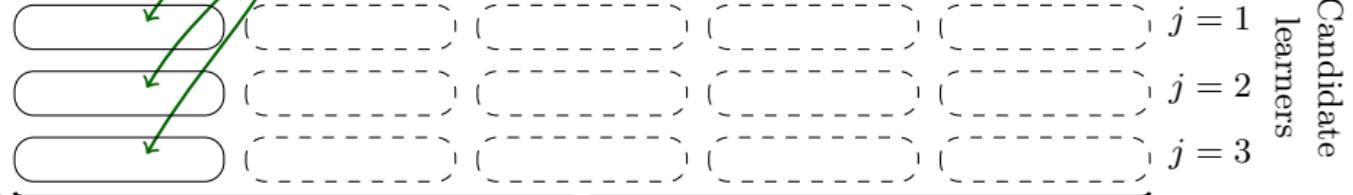


Full sample

1. Split sample into K cross-fitting folds (here $K = 5$).



2. Get predicted values for the hold-out sample for each candidate learner j (here $J=3$) and each cross-fitting fold



3. Fit final learner using the full sample and retrieve predicted values for the hold-out sample

Cross-fitting iterations

Candidate learners