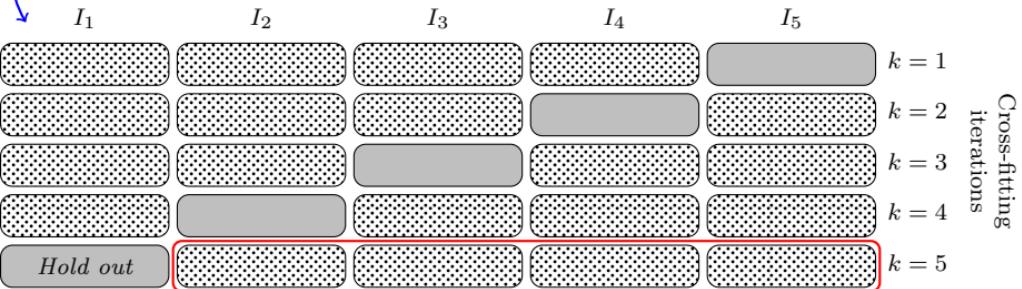
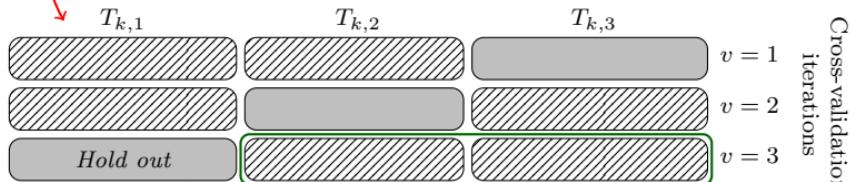


# Full sample

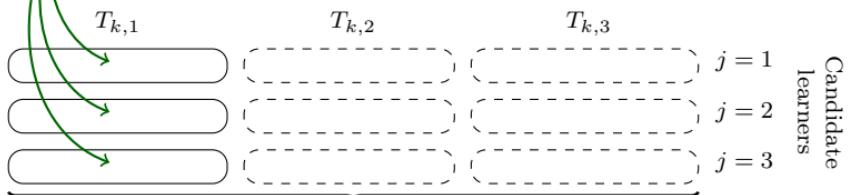
1. Split sample into  $K$  cross-fitting folds (here  $K = 5$ ).



2. Define the stacking training sample  $T_k$ , and split it into  $V$  cross-validation folds (here  $V = 3$ ).



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



4. Fit final learner using  $T_k$  and retrieve predicted values for the cross-fitting hold-out sample

Cross-fitting iterations

Cross-validation iterations

Candidate learners