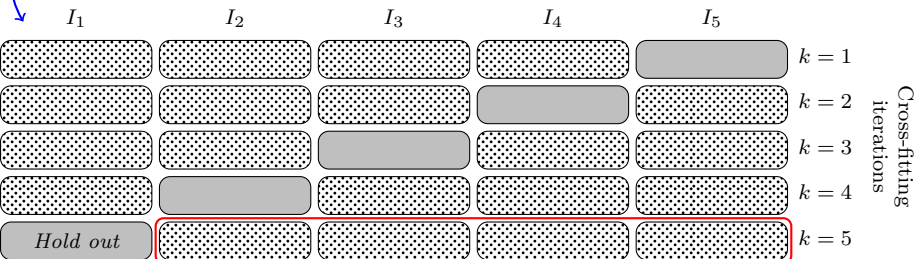
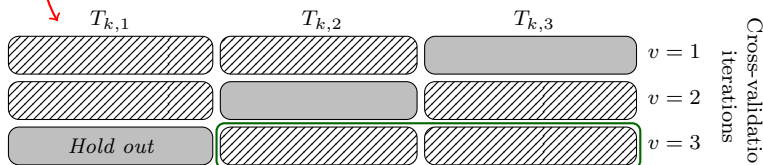


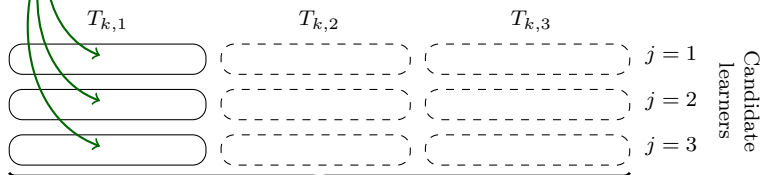
1. Split sample into K cross-fitting folds (here $K = 5$).



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