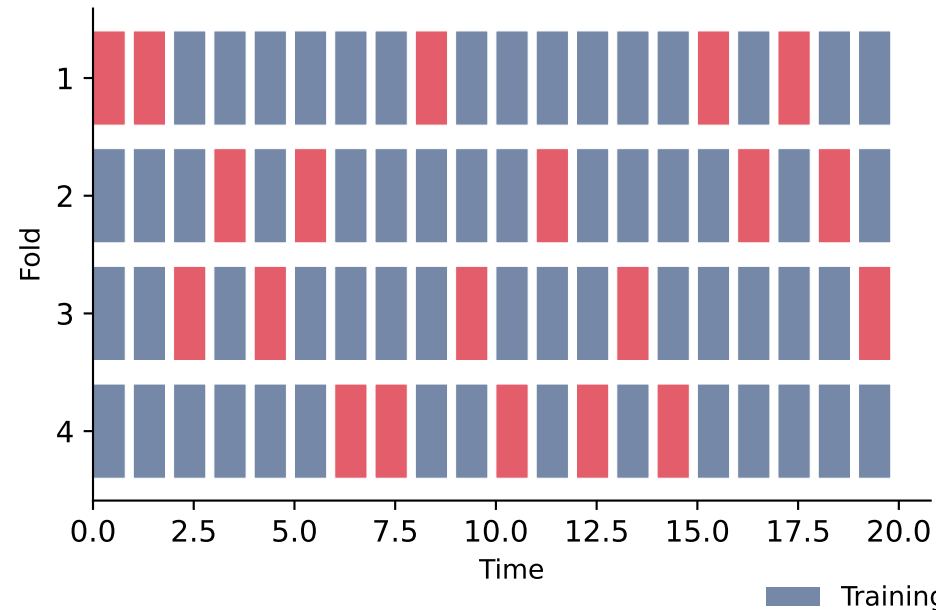**k-fold CV (WRONG)**
Future leaks into training!

Rolling Origin CV (CORRECT)
Always train on past, test on future

Training   Test