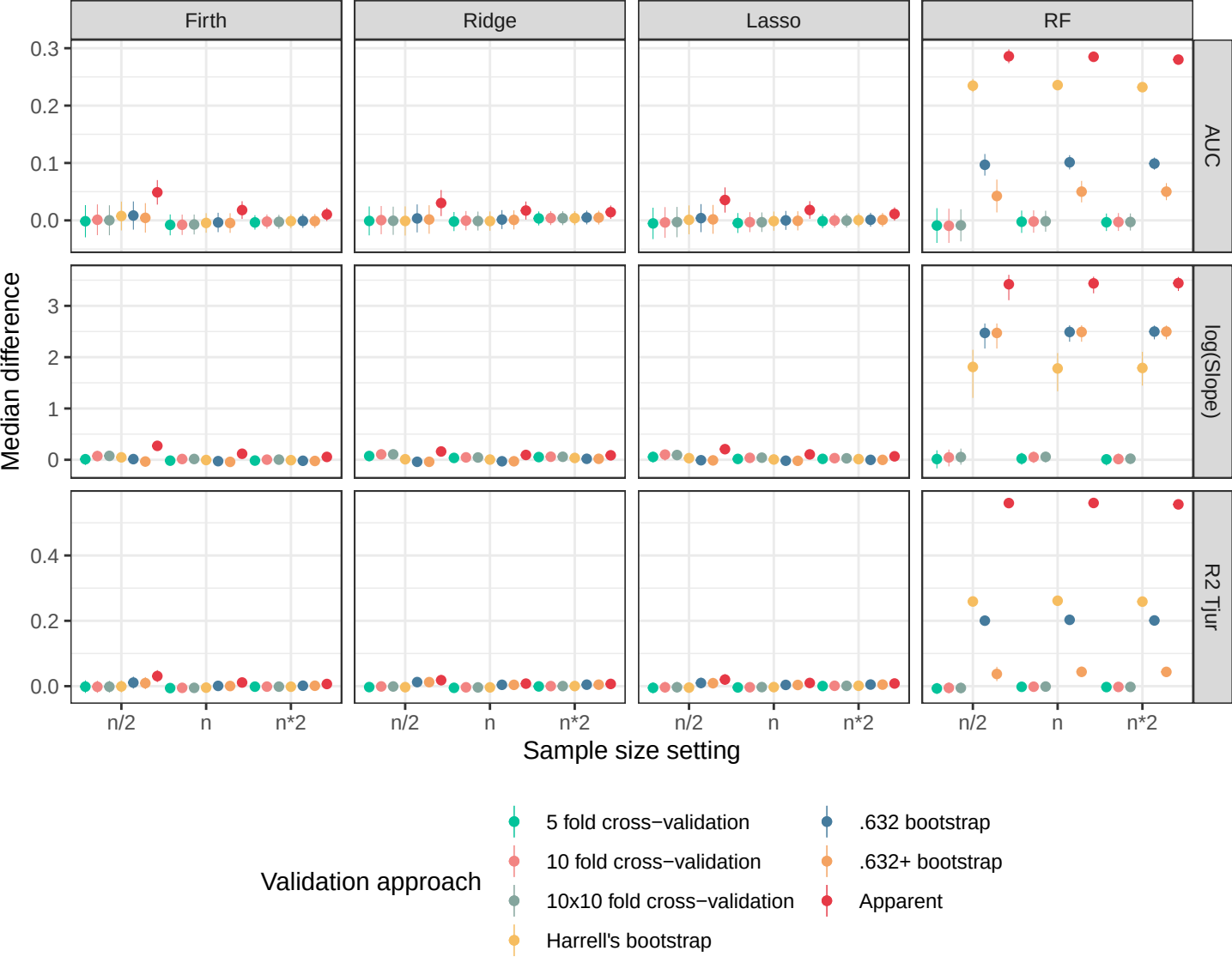
Firth
Ridge
Lasso
RF
AUC
log(Slope)
R2 Tjur
Median difference
0.3
0.2
0.1
0.0
3
2
1
0
0.4
0.2
0.0
n/2
n
n*2
Sample size setting
Validation approach
5 fold cross−validation
10 fold cross−validation
10x10 fold cross−validation
Harrell's bootstrap
.632 bootstrap
.632+ bootstrap
Apparent