Question







When you use honest assessment, which of the following would be considered the best model?

- a. the simplest model with the best performance on the training data
- b. the simplest model with the best performance on the validation data
- © c. the most complex model with the best performance on the training data
- d. the most complex model with the best performance on the validation data

Check My Answer

Correct

The best model is the simplest (the most parsimonious) model that has the best performance on the validation data. The training data is used to fit the model and generate the possible models to be assessed.