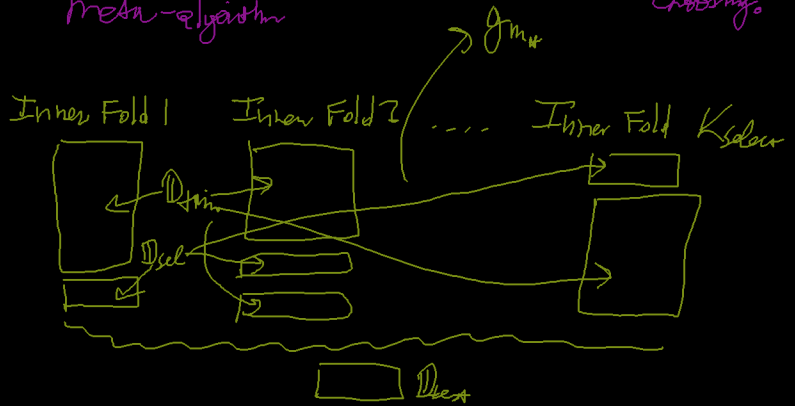
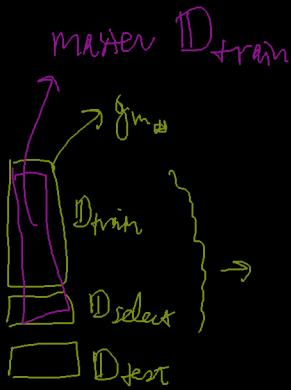


A : model selection among M models via OOS RMSE choosing.
 meta-algorithm



Outer Fold 1



K_{select}, K_{test}

\vec{e}_1

Outer Fold 2



\vec{e}_2

\vec{e}_2

Outer Fold K_{test}



$\vec{e}_{K_{test}}$

inner folds

$\vec{e}_{K_{test}}$

$$\vec{e}_{cv} = \begin{bmatrix} \vec{e}_1 \\ \vec{e}_2 \\ \vdots \\ \vec{e}_{K_{test}} \end{bmatrix} \rightarrow S_{cv}$$

\hat{f}_{final} is the model for use in the future

