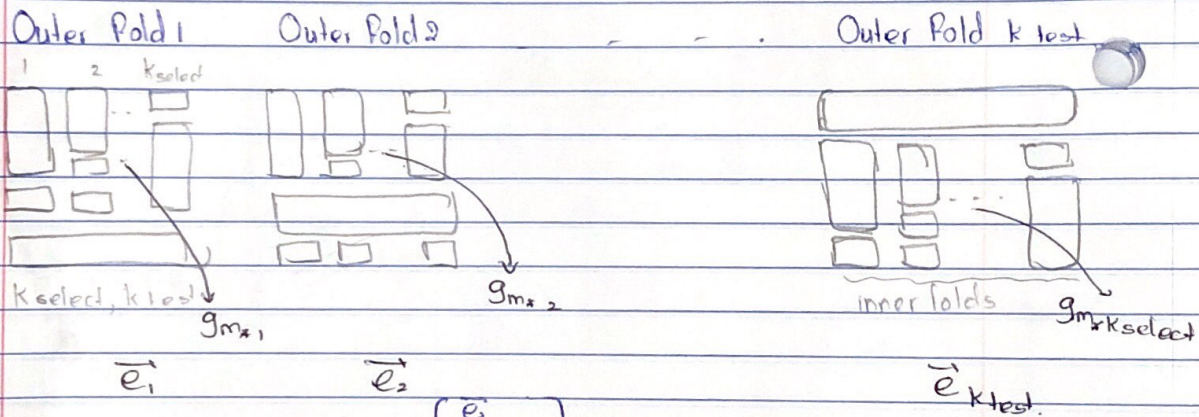
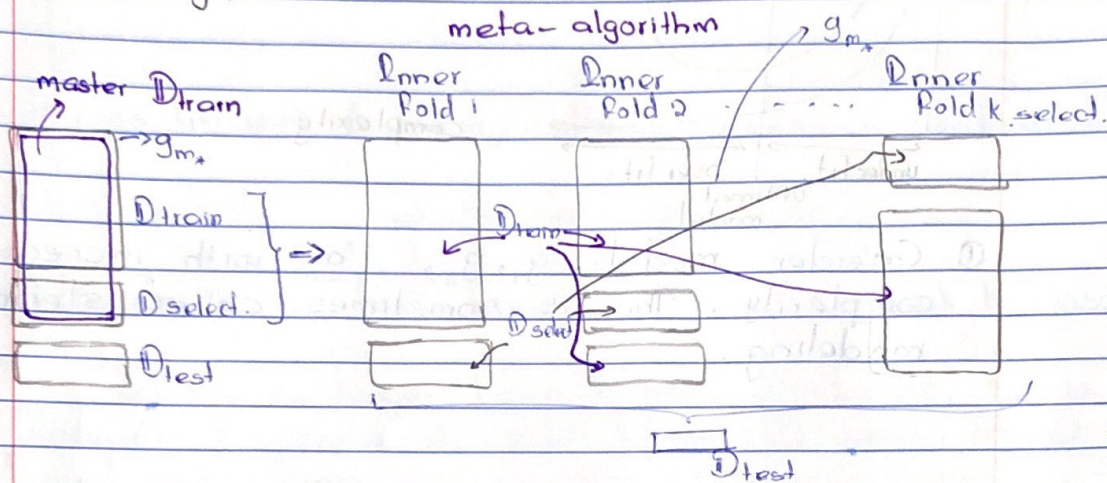


Lecture - 17

04/03/2020

A: model selection among m models via OOS RMSE choosing.



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

g_{final} is the model for use in the future.

A: meta-algorithm

