

10-fold CV

LOOCV

FIGURE 5.4. Cross-validation was used on the Auto data set in order to estimate the test error that results from predicting mpg using polynomial functions of horsepower. Left: The LOOCV error curve. Right: 10-fold CV was run nine

separate times, each with a different random split of the data into ten parts. The

figure shows the nine slightly different CV error curves.