

# Cross validation (CV)

- What?
  - Real-world scenario: sample size is often limited
  - Assessment of model performance
  - Independent dataset
- Why?
  - If CV was not applied...
- How?
  - See lab materials

# K-fold CV

Split 1	Fold 1	Fold 2	Fold 3	Fold 4	Fold 5	Metric 1
Split 2	Fold 1	Fold 2	Fold 3	Fold 4	Fold 5	Metric 2
Split 3	Fold 1	Fold 2	Fold 3	Fold 4	Fold 5	Metric 3
Split 4	Fold 1	Fold 2	Fold 3	Fold 4	Fold 5	Metric 4
Split 5	Fold 1	Fold 2	Fold 3	Fold 4	Fold 5	Metric 5

Training data

Test data