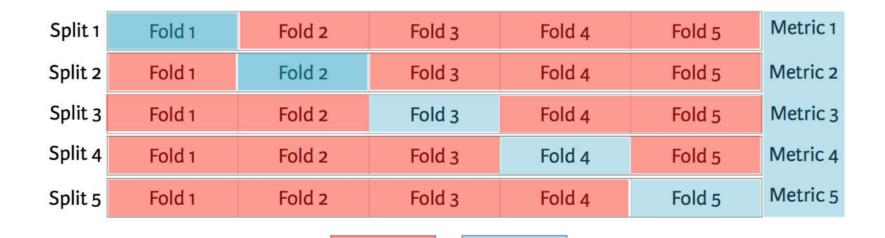
Cross validation (CV)

- 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



Test data

Training data

Hastie, T., Tibshirani, R., & Friedman, J. H. (2009). The elements of statistical learning: data mining, inference, and prediction. 2nd ed. New York: Springer.