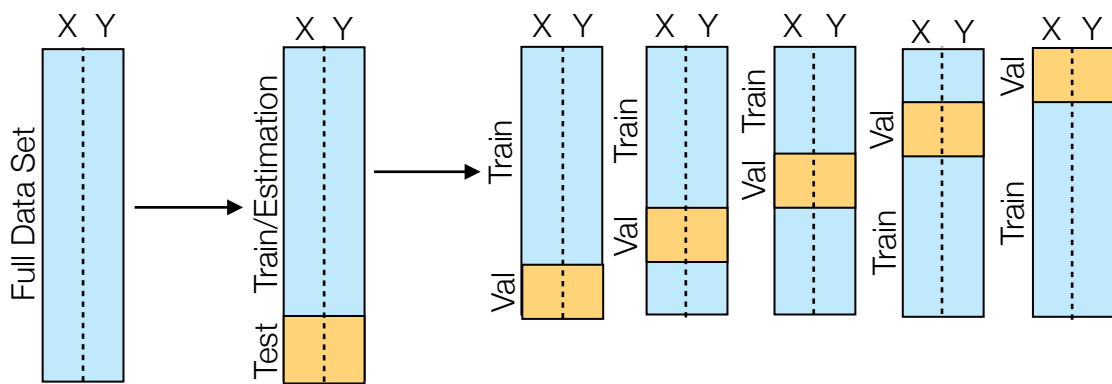
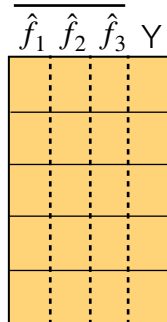


# Data Partitioning



# Stacked Model Estimation



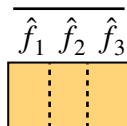
Obtain predictions for each validation fold from each stage 1 model, trained on the corresponding training set

Estimate stage 2 stacking model  $g$ :

$$\hat{Y}_i = \hat{g} \left( \hat{f}_1(X_i), \hat{f}_2(X_i), \hat{f}_3(X_i) \right)$$

# Stacked Model Prediction

Obtain predictions for the test set from each stage 1 model, trained on the full training/estimation set



Predict based on stage 2 stacking model  $g$ :

$$\hat{Y}_i = \hat{g} \left( \hat{f}_1(X_i), \hat{f}_2(X_i), \hat{f}_3(X_i) \right)$$