Notes on paper “A survey of cross-validation procedures for model selection” by Arlot & Celisse 2010

* Cross validation splits data several times to estimate the risk of each algorithm.
* Training and testing set.
* Cross validation avoids overfitting because training sample is independent from validation sample.
* With sample size nt < n usually implies that cross validation overestimates the estimation error compared to the approximation error in decomposition with sample size n.
* Cross validation usually produces smaller differences when the training set is larger proportion of full data set.
* Using random choice cross validation, no cross-validation type is better than another, depends on situation on which one to use.