Training set
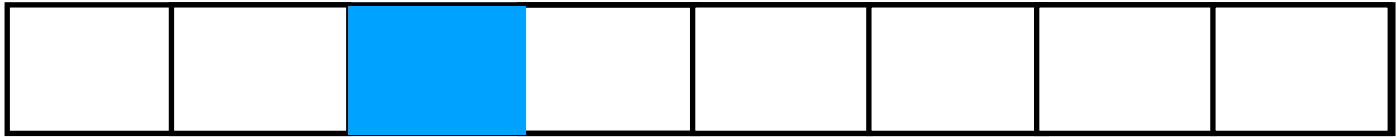
test fold training fold

P_1

P_2

P_3

P_K

$$\hat{P} = \frac{1}{K} \sum_{k=0}^{K} P_k$$