

HW 3 | (a)

Validation Diagram

Original Data Set

80% \swarrow Split to Train/Test \searrow 20%

Training fold | Test fold

Training | Test

Training | Test

Training | Test

Test | Training

80% \swarrow training (80%) section Split to train/validation \searrow 20%

Training fold | Validation fold

Training | V | Training

Training | V | Training

Training | V | Training

V | Training

Outer Loop

(train with optimal parameters received from inner loop)

- has 5 folds

Inner loop

(used to tune the parameters of the model for the training data set)

- has 5 folds