Applicability of Cross-validation Error in Neural Networks

compiled by D.Gueorguiev, 7/28/24

Cross-validation is a technique to measure the predictive performance of a model. This document discusses different methods of cross-validation and their applicability to neural networks.

Holdout Sample:

References

[Applied Data Mining and Statistical Learning, Lecture 2, STAT 897D, Penn State](https://online.stat.psu.edu/stat857/node/161/)

[Cross-validatory Choice and Assessment of Statistical Prediction, M. Stone, University College London, 1974](https://github.com/dimitarpg13/probabilistic_machine_learning/blob/main/applied_statistics/articles/Cross-validatory_Choice_and_Assessment_of_Statistical_Predictions_Stone1974.pdf)