| 1 | Define sets of model parameter values to evaluate |
|-----------------------------|--|
| 2 for each parameter set do | |
| 3 | for each resampling iteration do |
| 4 | Hold-out specific samples |
| 5 | [Optional] Pre-process the data |
| 6 | Fit the model on the remainder |
| 7 | Predict the hold-out samples |
| 8 | end |
| 9 | Calculate the average performance across hold—out predictions |
| 10 | end |
| 11 | Determine the optimal parameter set |
| 12 | Fit the final model to all the training data using the optimal parameter set |