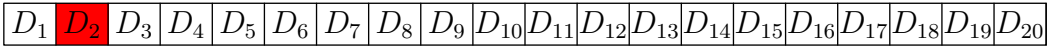
$$\mathcal{D} = \{D_i\}_{i=1}^{P} \quad D_i = (\mathbf{x}_i, y_i)$$



Leave-one-out cross-validation

$E_g =$ 2.9