

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

$D_1$	$D_2$	$D_3$	$D_4$	$D_5$	$D_6$	$D_7$	$D_8$	$D_9$	$D_{10}$	$D_{11}$	$D_{12}$	$D_{13}$	$D_{14}$	$D_{15}$	$D_{16}$	$D_{17}$	$D_{18}$	$D_{19}$	$D_{20}$
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Training Set

Test Set

Training Set

5-fold cross-validation

$$E_g =$$