

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

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}
-------	-------	-------	-------	-------	-------	-------	-------	-------	----------	----------	----------	----------	----------	----------	----------	----------	----------	----------	----------

Training Set

Test Set

5-fold cross-validation

$$E_g =$$