PSY9511: Seminar 4

Model selection, validation and testing

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Outline

- 1. Assignment 3
- 2. Loss functions and performance metrics
- 3. Strategies for model evaluation
 - · Training and validation split
 - · (Stratification)
 - · (Leave-one-out cross-validation)
 - · Cross-validation
 - · Bootstrap
 - · Model comparison
- 4. Strategies for model selection and evaluation
 - · Train/validation/test split
 - · Nested cross-validation



Assigment 3



Assignment 3



Loss functions and performance metrics



Loss functions

