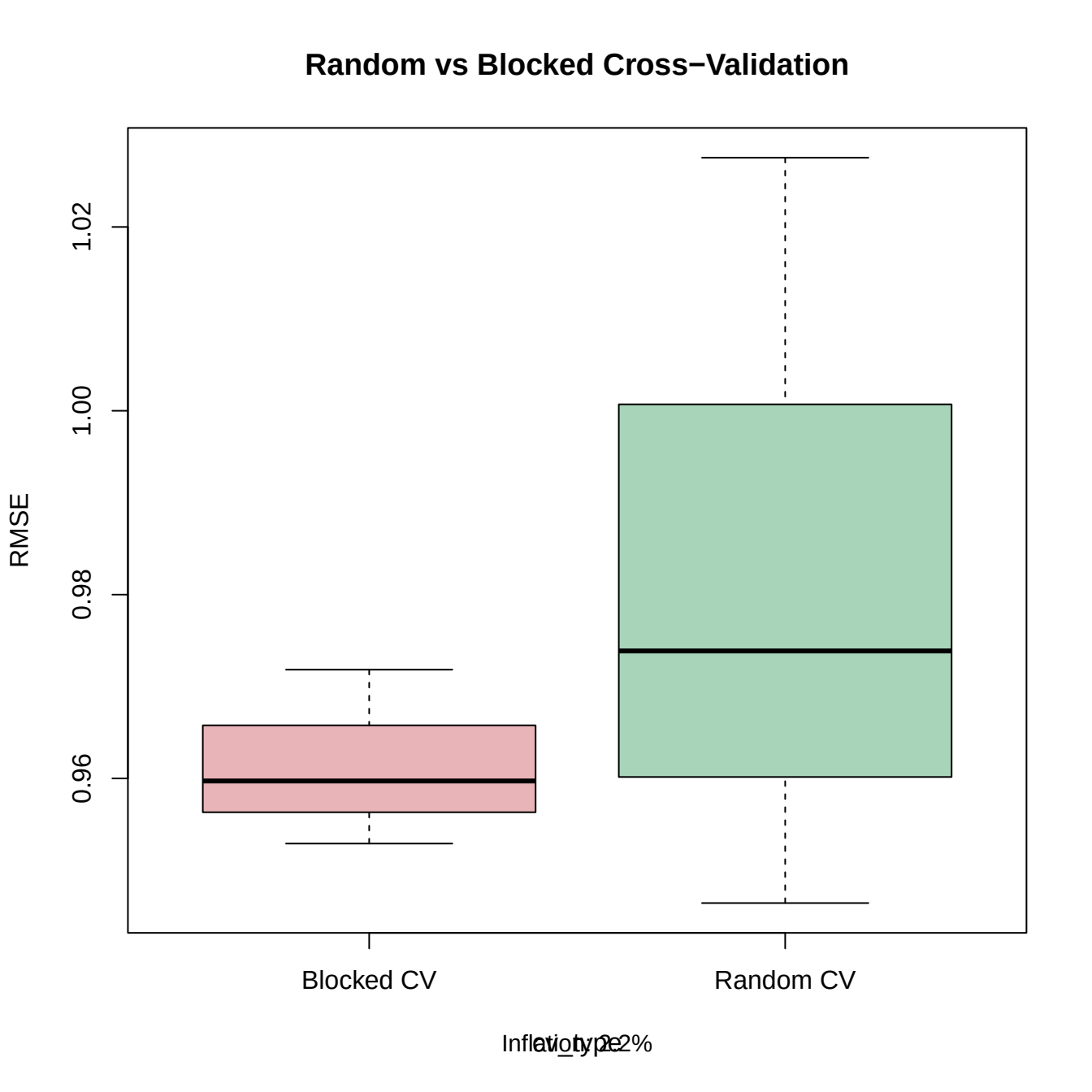
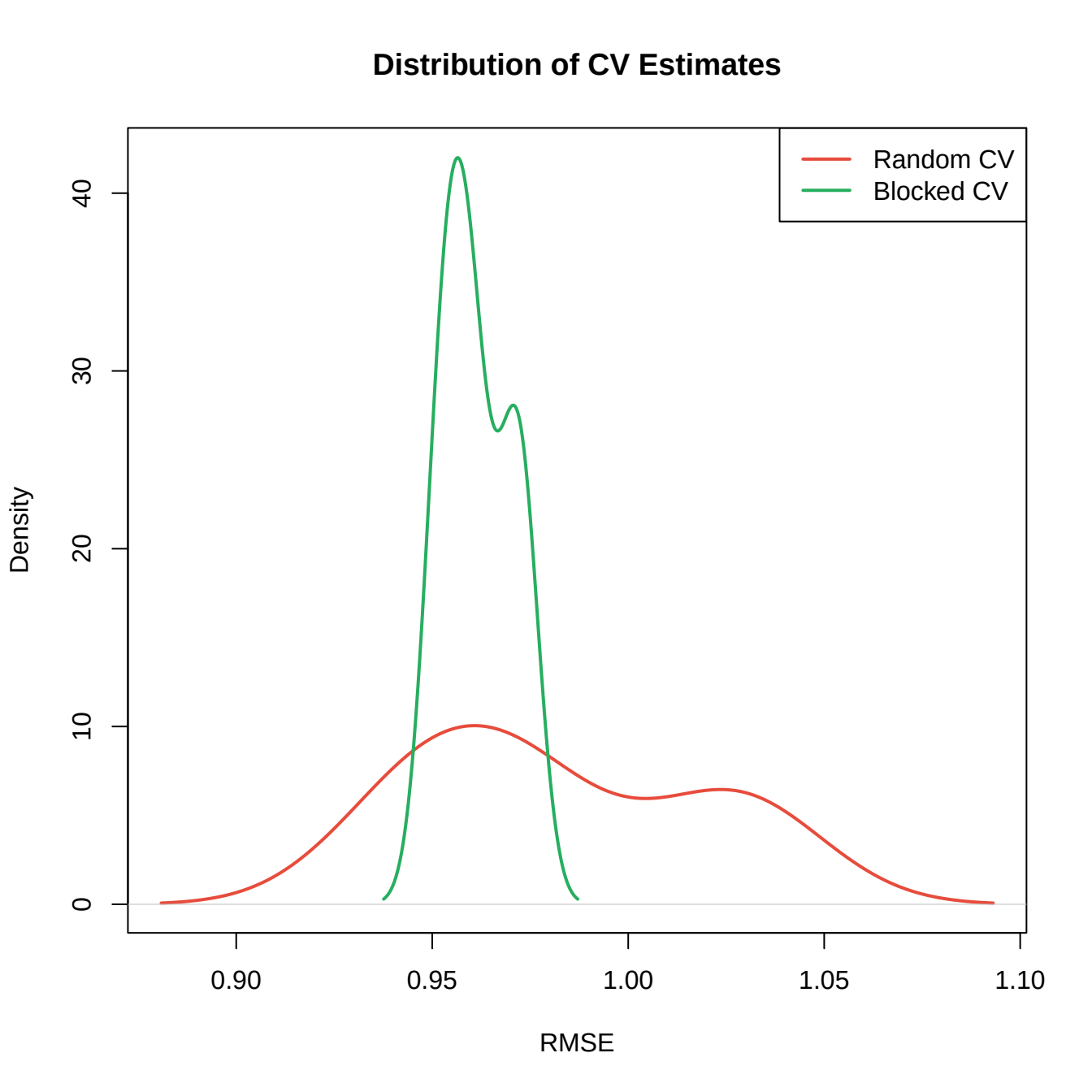
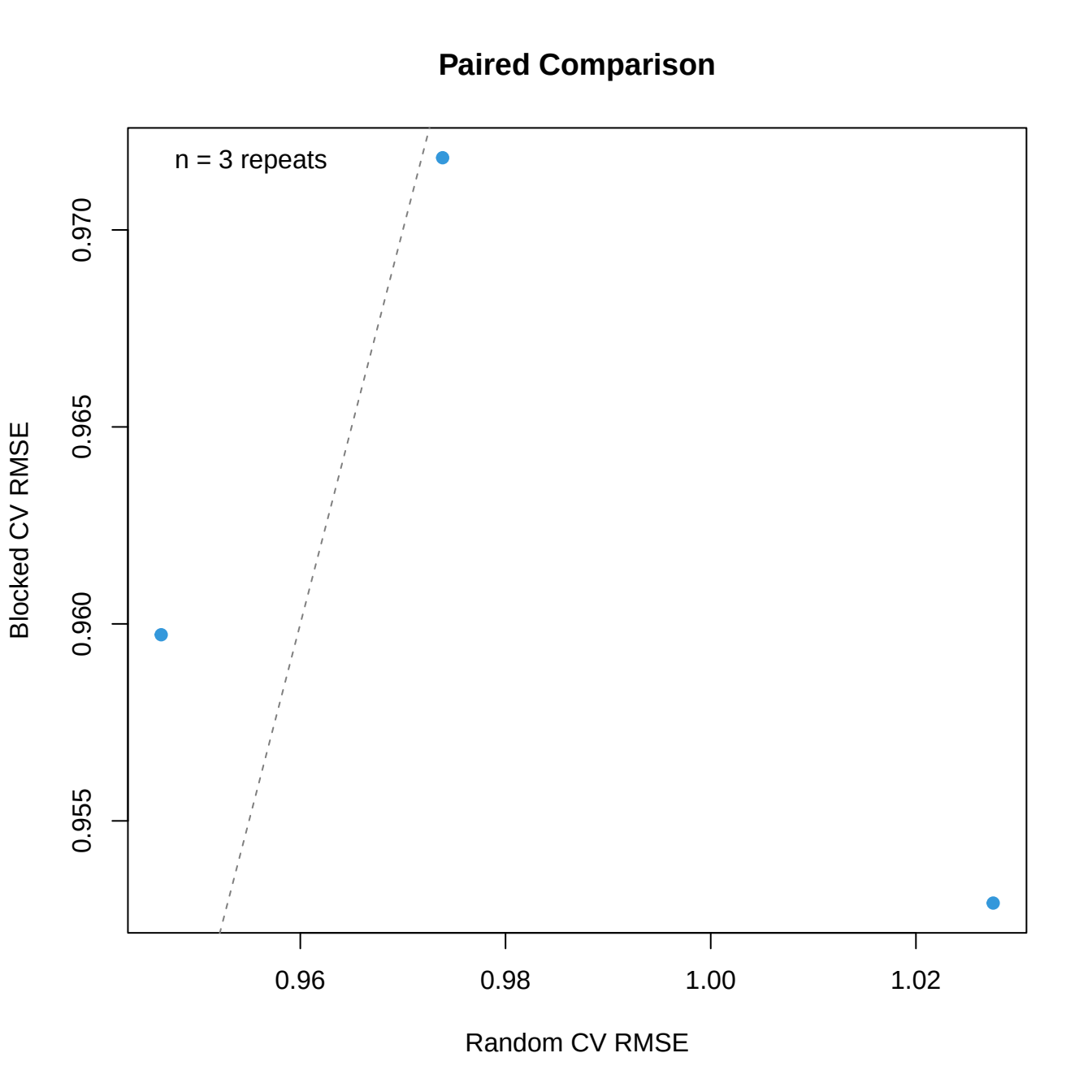

Random vs Blocked Cross−Validation
RMSE
0.96
0.98
1.00
1.02
Blocked CV
Random CV
Inflation: 2.2%
Validation type


Distribution of CV Estimates
Random CV
Blocked CV
Density
0
10
20
30
40
0.90
0.95
1.00
1.05
1.10
RMSE


Paired Comparison
n = 3 repeats
Blocked CV RMSE
0.955
0.960
0.965
0.970
0.96
0.98
1.00
1.02
Random CV RMSE