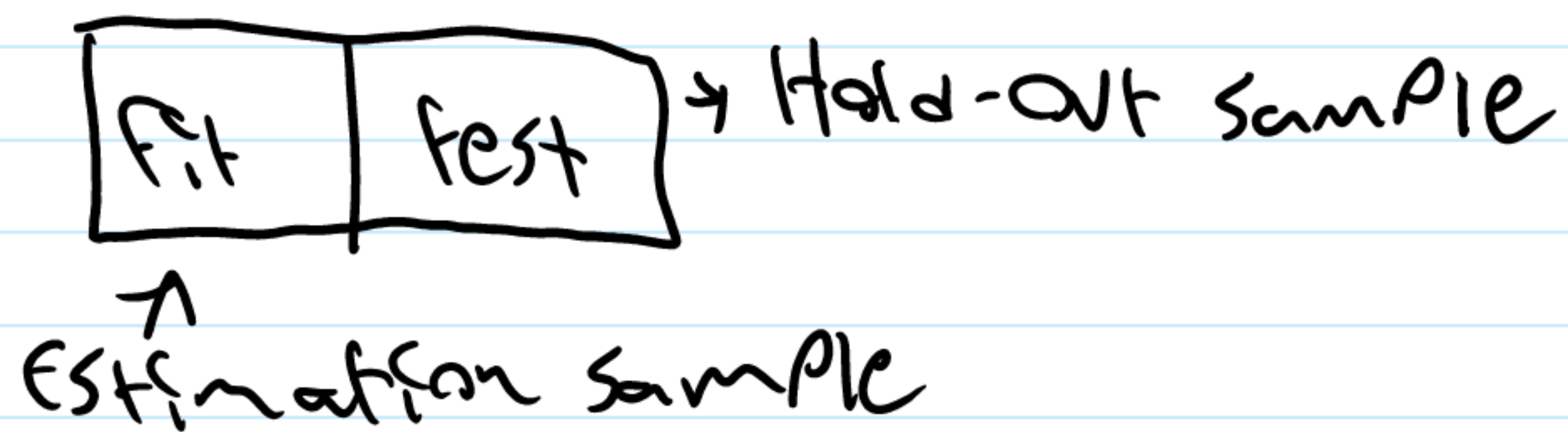


13.3 Model Selection 3

Saturday, March 6, 2021

6:02 PM



Cross validation

↳ Est on 1, Eval on 2 then est on 2, Eval on 1

↳ 2 fold

3 fold → est on 2 groups, eval on last

Can have as many folds as data size

↳ n-fold or leave one out → LOOCV

LOOCV w/ OLS can get the answer w/ a matrix calculation

ans RMSE →
$$\sqrt{\frac{\sum (\hat{y}_i - y_i)^2}{n}}$$

w/ normal residuals, AIC → close to best model

BIC →

LOOCV is best model

↳ same if residuals are not normal