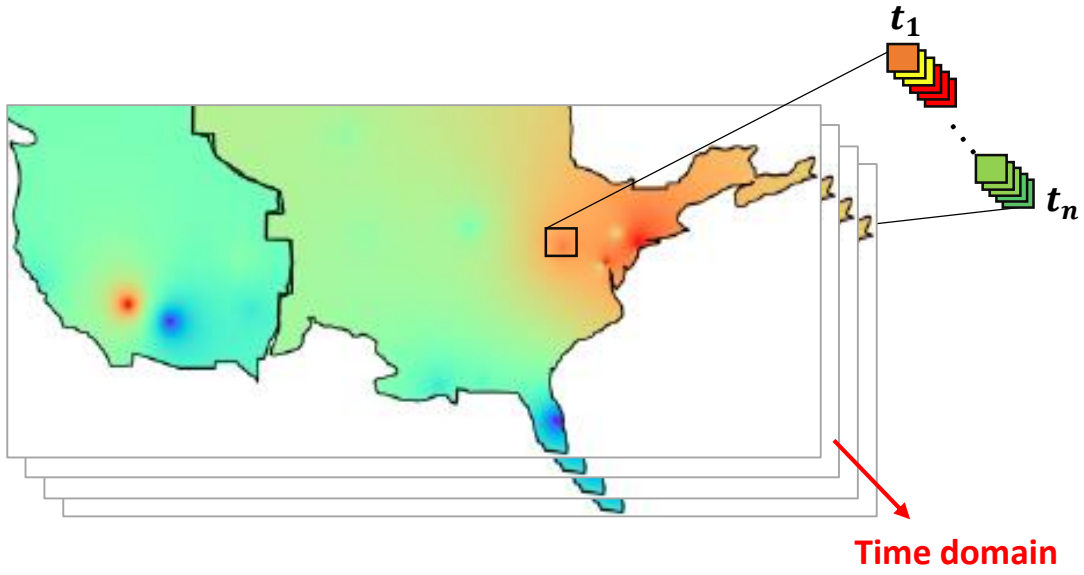
Performance of Interpolation Methods

- Calculating RMSE using LOOCV



RMSE of each point n

$$RMSE^{(n)} = \sqrt{\frac{1}{T}\sum_{t=1}^{T}[Z_t(x_n) - \hat{Z}_t(x_n)]^2}$$

Average RMSE of all points

$$\mathbb{E}[RMSE] = \frac{1}{N}\sum_{n=1}^{N} RMSE^{(n)}$$

$$\sigma[RMSE] = \sqrt{\frac{1}{N}\sum_{n=1}^{N}(RMSE^{(n)} - \mathbb{E}[RMSE])^2}$$