



model blending; repeat model selection using level 2 validation  
? should the choice of u be made first for each base model?

1. Choose best row (dynamic system for generating a model for a week of games) from level 2 merged validation results
2. Use the system chosen to evaluate approximate unbiased test error using the held out test data

For each base model (i.e., boosted trees, k-NN), perform steps 1 and 2:

- 1 For w in fit window sizes:
  - a. For m in 1:number of model configurations:
    - i. For v in 1:(n-w):
      1. Fit model with data in columns v:(v+w-1)
      2. Evaluate model summary statistic/s by making predictions with data in column v+w
      3. Store summary statistics in validation results table for w in cell (m,v)

- 2 For u in validation window sizes:
  - a. For x in 1:(n-w-u):
    - i. Choose best row, model configuration, given validation window summ stats summary statistics (orange)
    - ii. Use best model (model corresponding to the row with the best summary statistics) to generate predictions for final prediction on week x
    - ii. Store predictions or summary statistics in level 2 validation results table for u in element x

