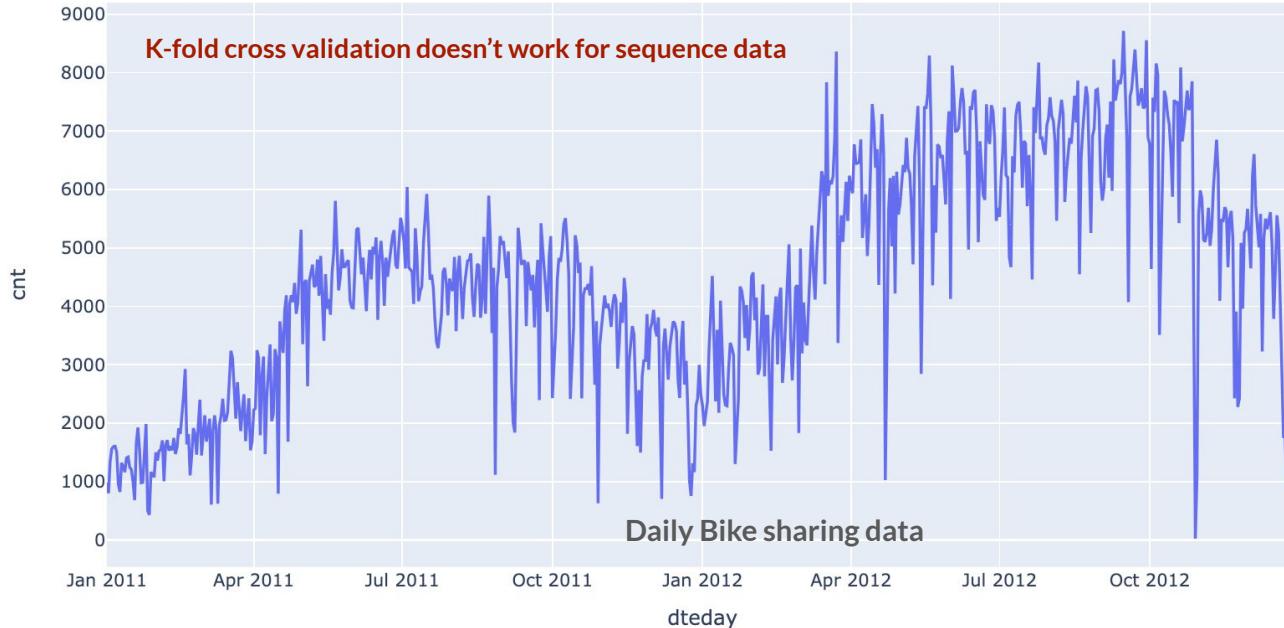
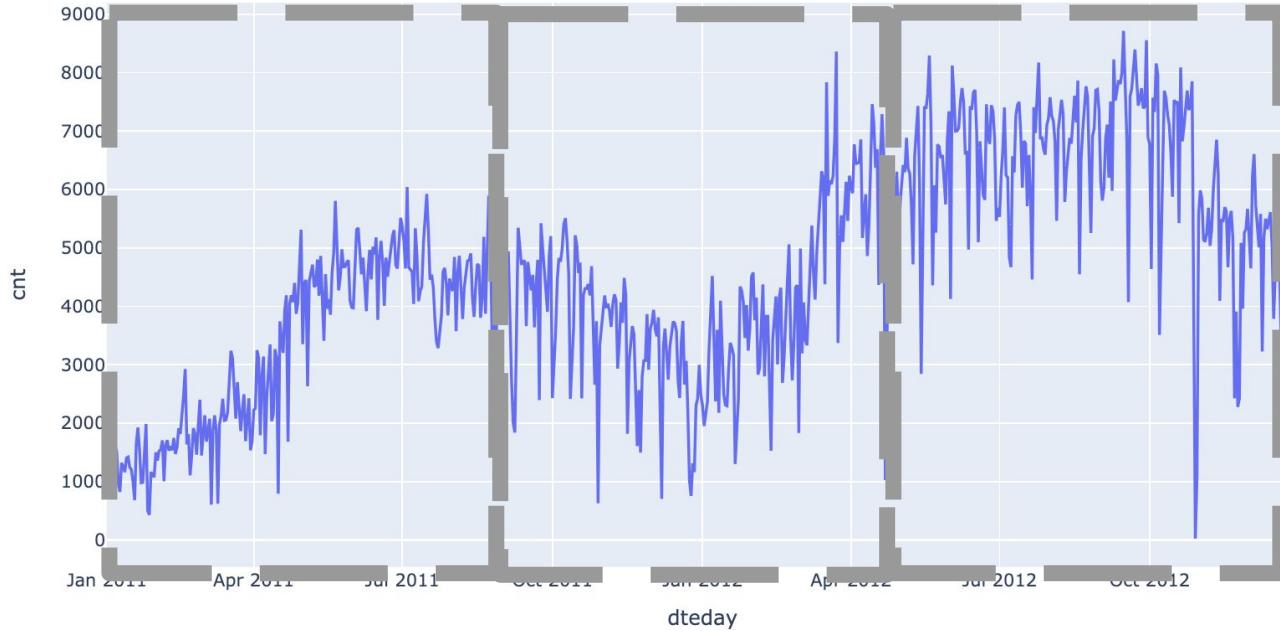

CIS 678 Machine Learning

Time series data modeling - Sequential Cross Validation

Sequential cross validation

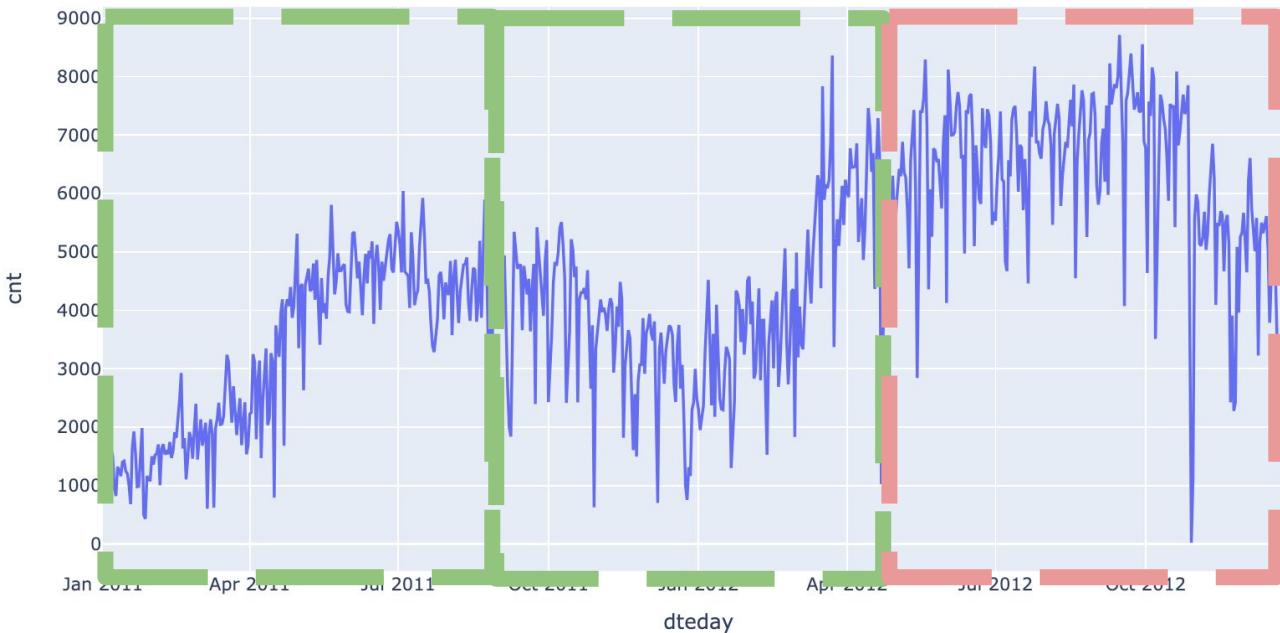


Sequential cross validation





Sequential cross validation



Valid configuration:
Training on **first
two folds**, and test
on the **last fold**

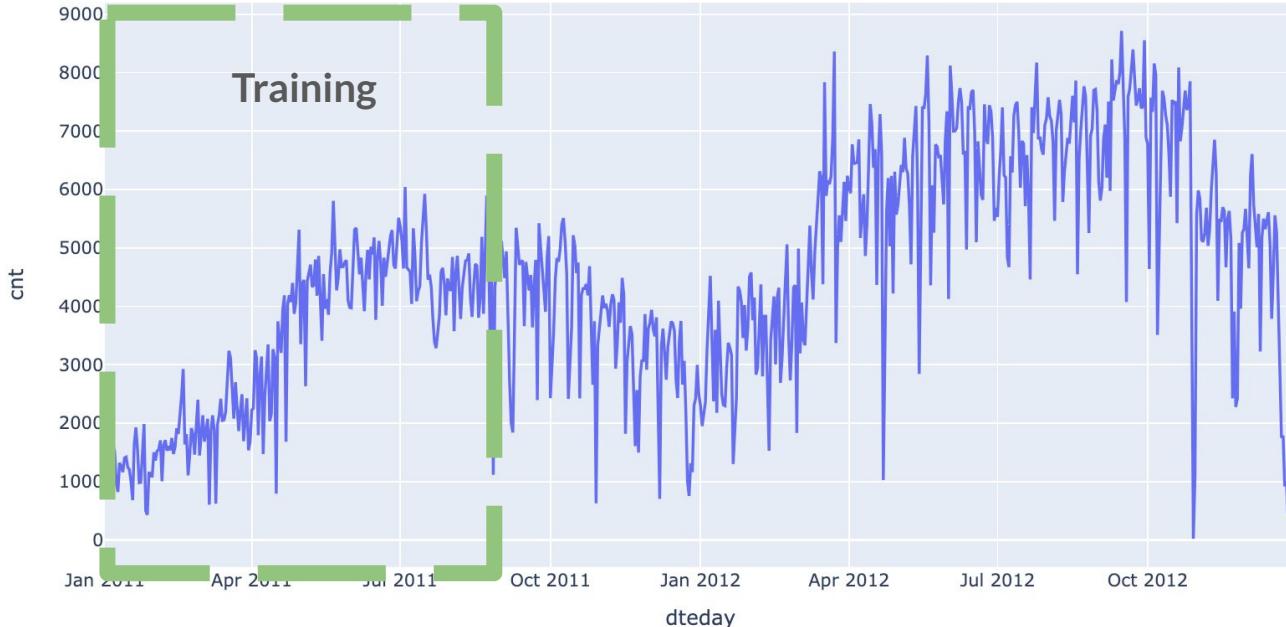
Sequential cross validation



Invalid configuration:
Training on **first fold**, and test on the last two.

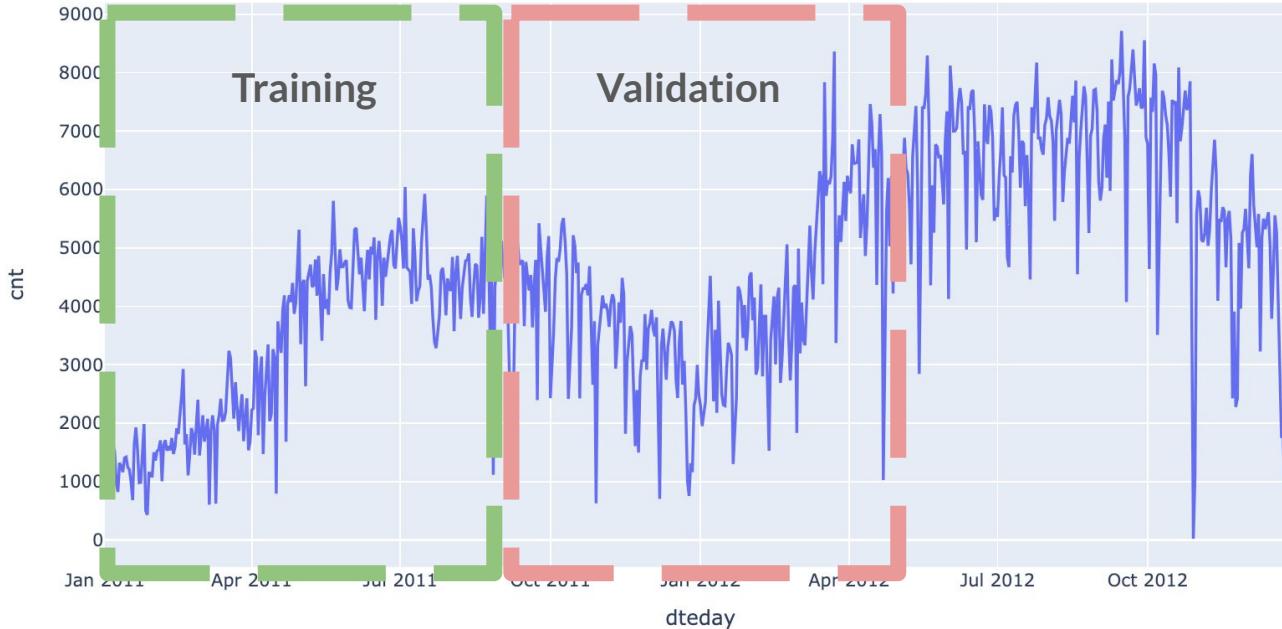
Sequential cross validation

Sequential cross validation



Always
follow!

Sequential cross validation



*Always
follow!*

Sequential cross validation



Sequential cross validation



Always
follow!



QA