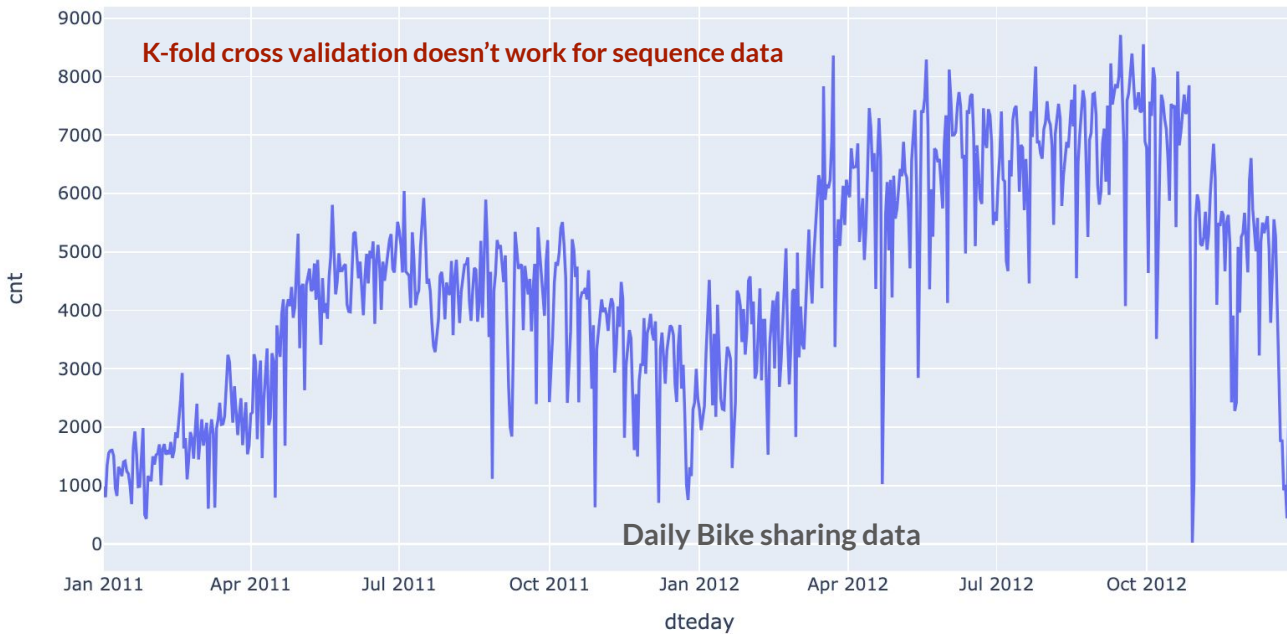




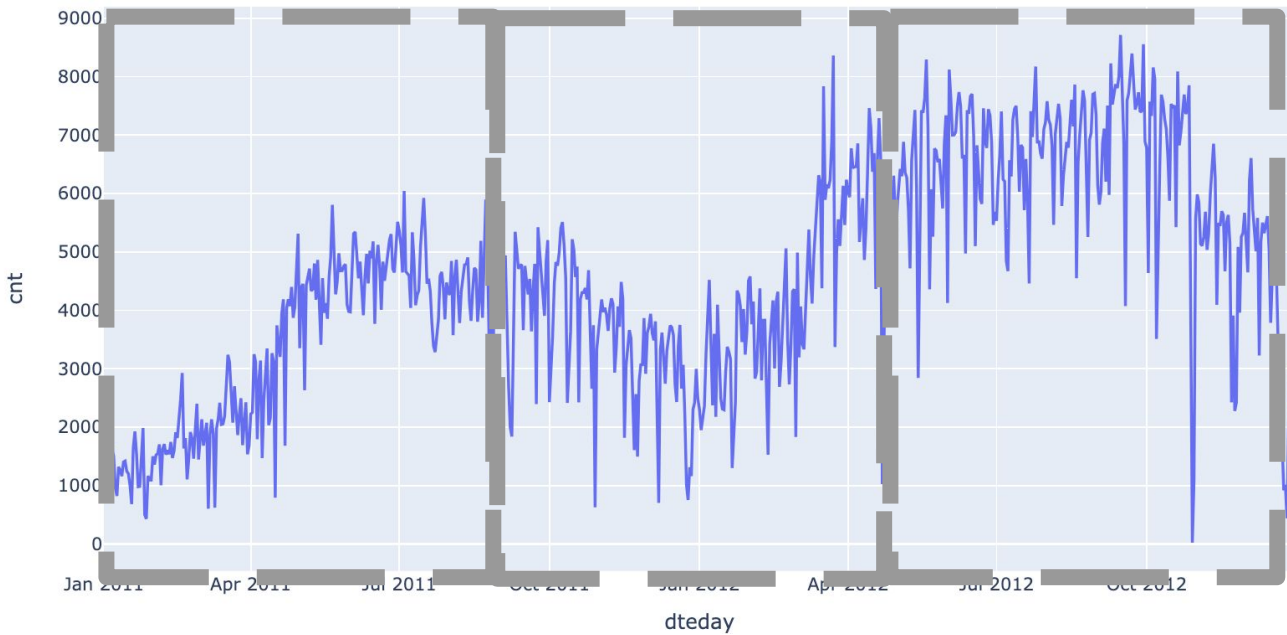
CIS 678 Machine Learning

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

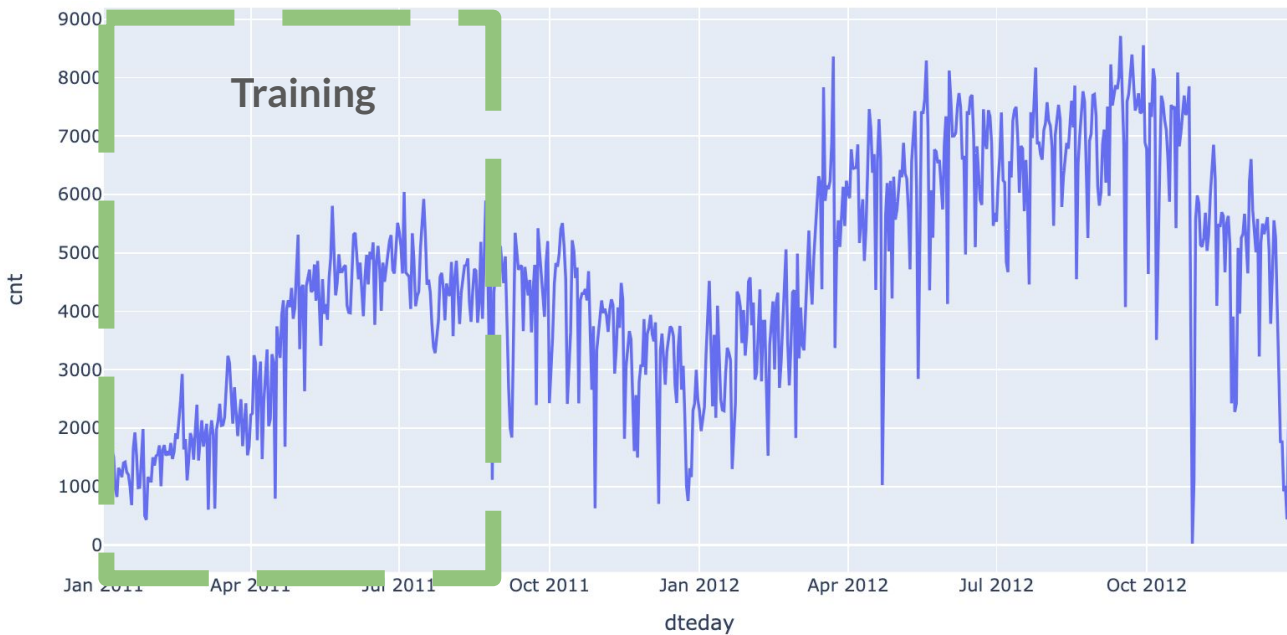


*Invalid
configuration:
Training on **first
fold**, and test on the
last two.*



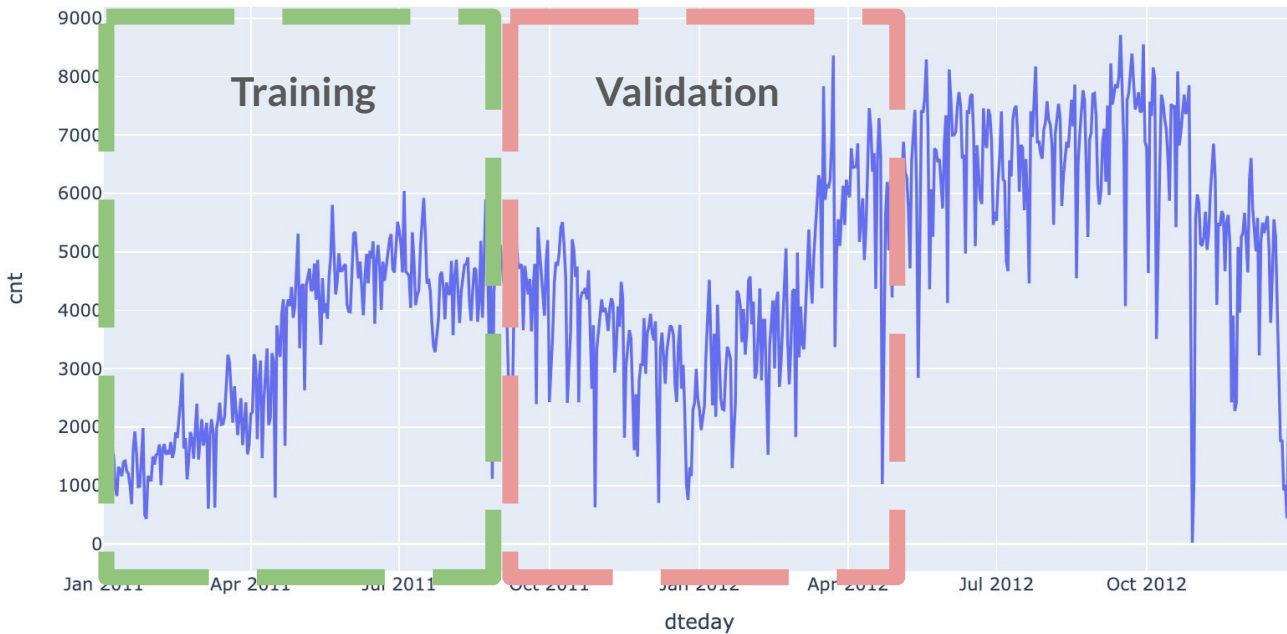
Sequential cross validation

Sequential cross validation



Always follow!

Sequential cross validation



Always follow!

Sequential cross validation



Always follow!

Sequential cross validation



Always follow!



QA