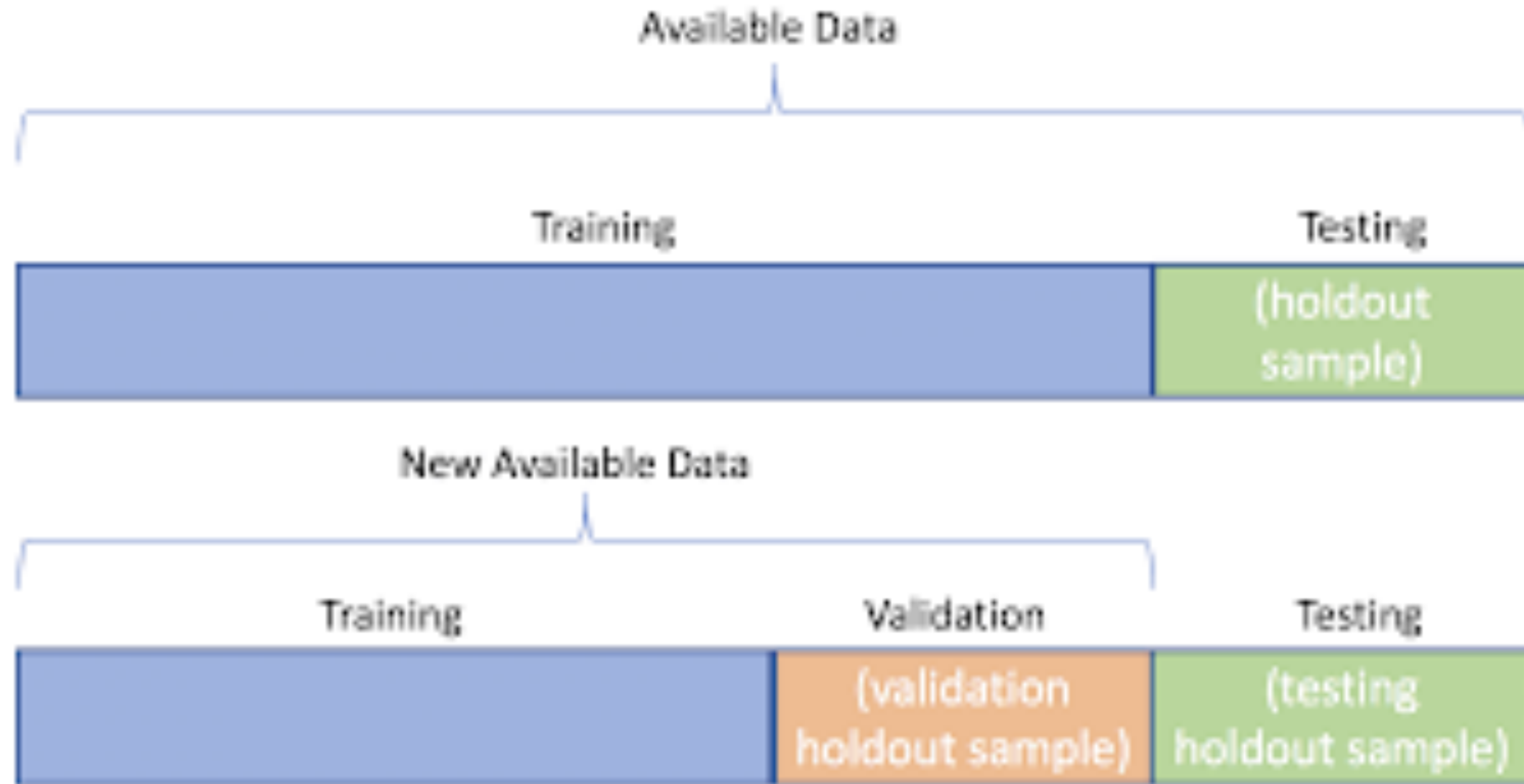


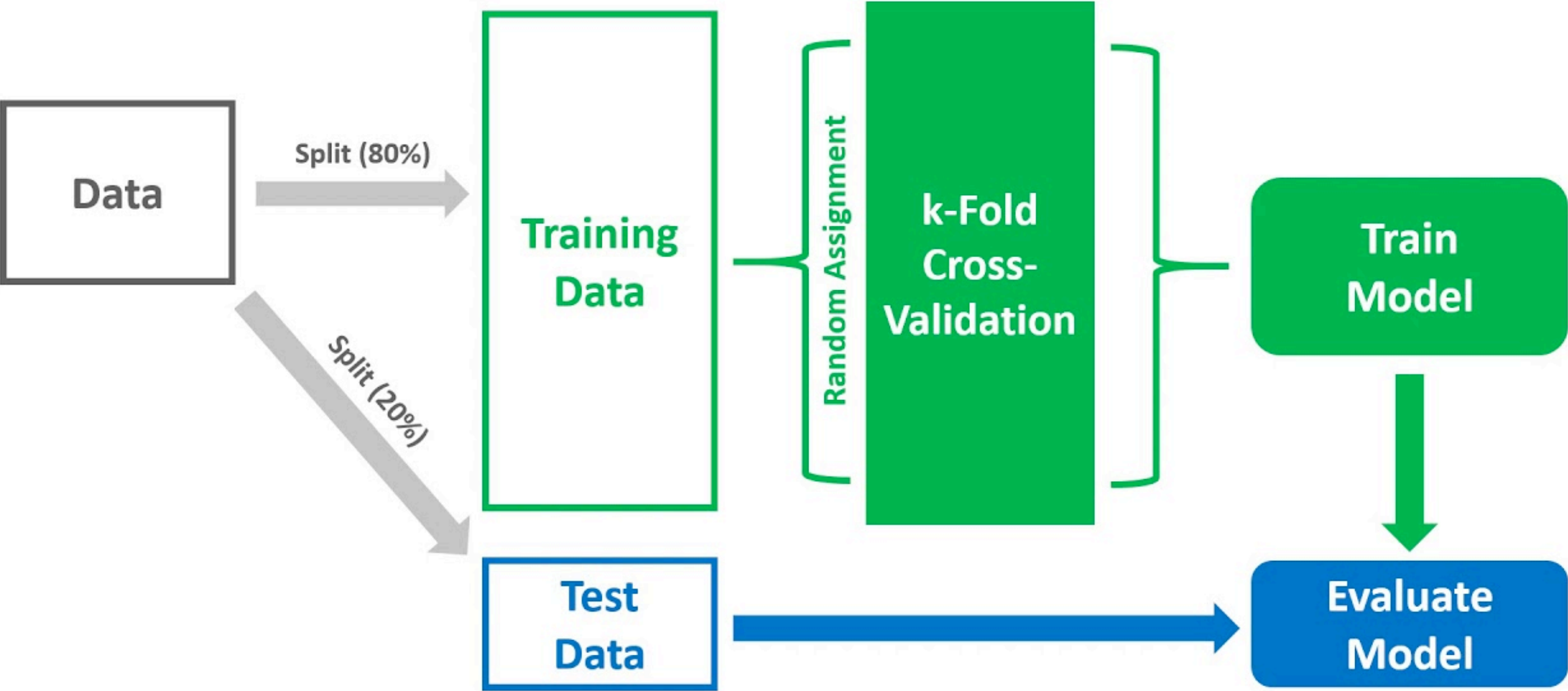
230910 데분중 수업 자료

BDA 230910

Training/Validation/Testing



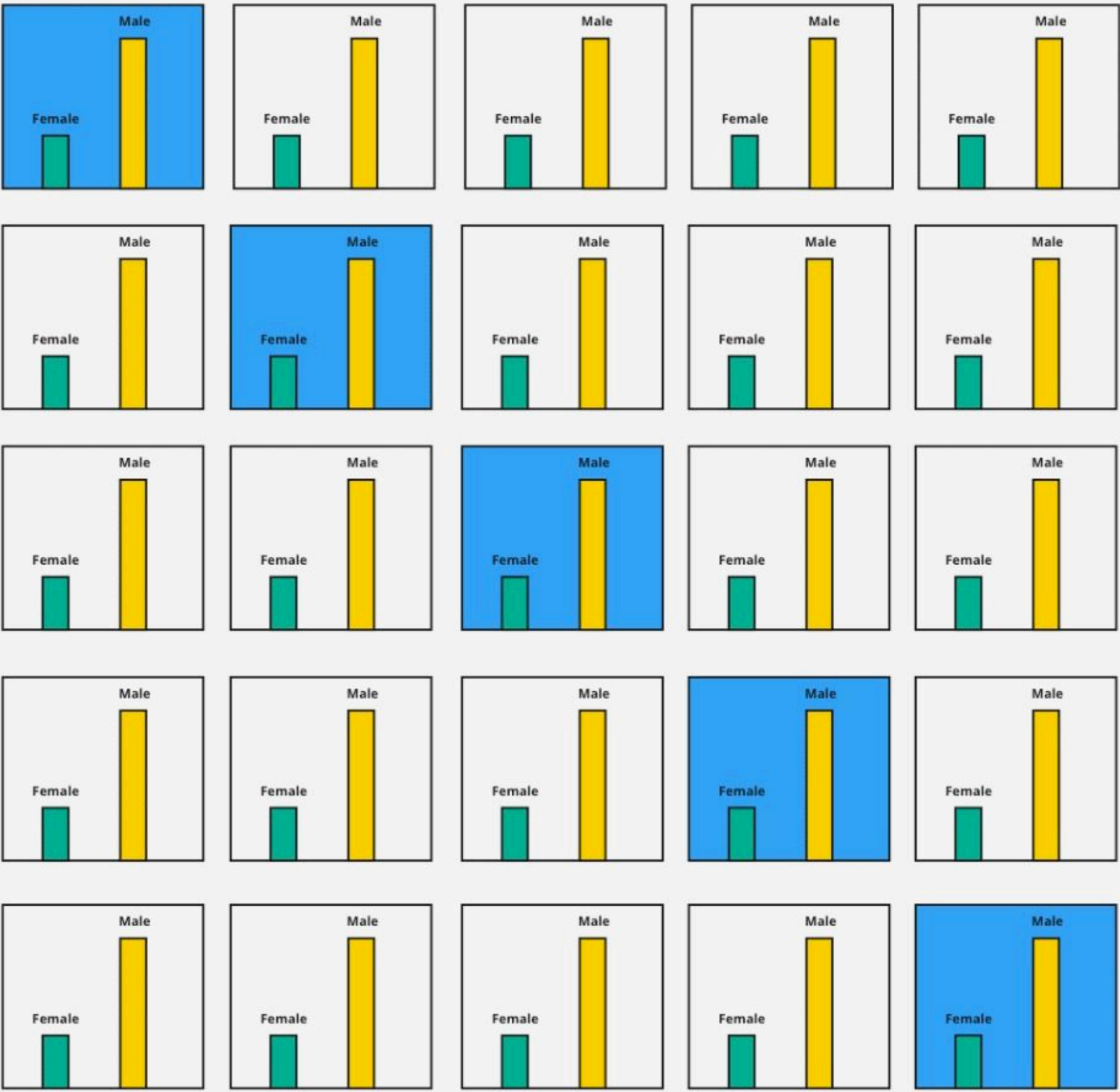
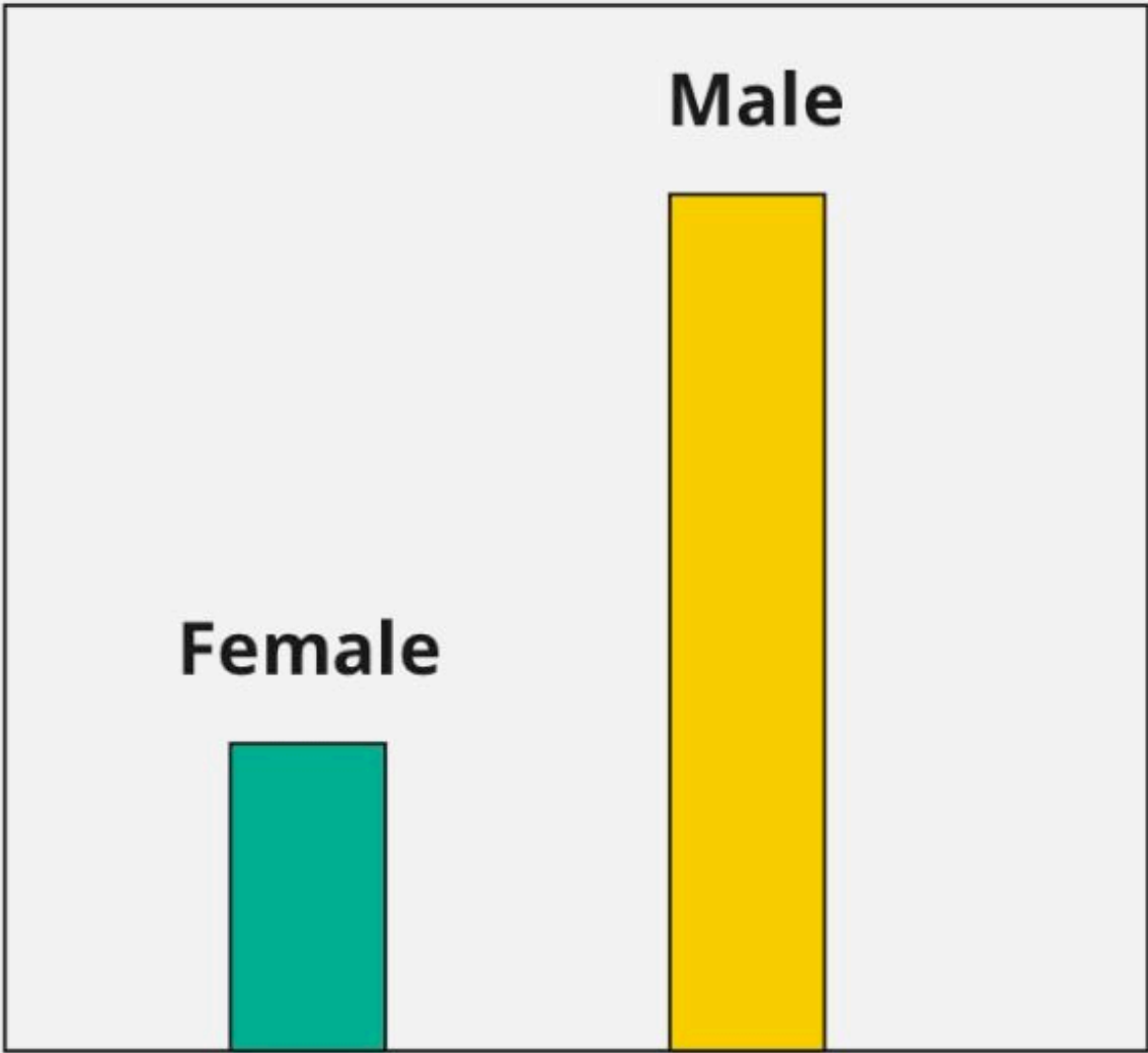
Example: k-Fold Cross-Validation



Iteration 1	Test	Train	Train	Train	Train
Iteration 2	Train	Test	Train	Train	Train
Iteration 3	Train	Train	Test	Train	Train
Iteration 4	Train	Train	Train	Test	Train
Iteration 5	Train	Train	Train	Train	Test

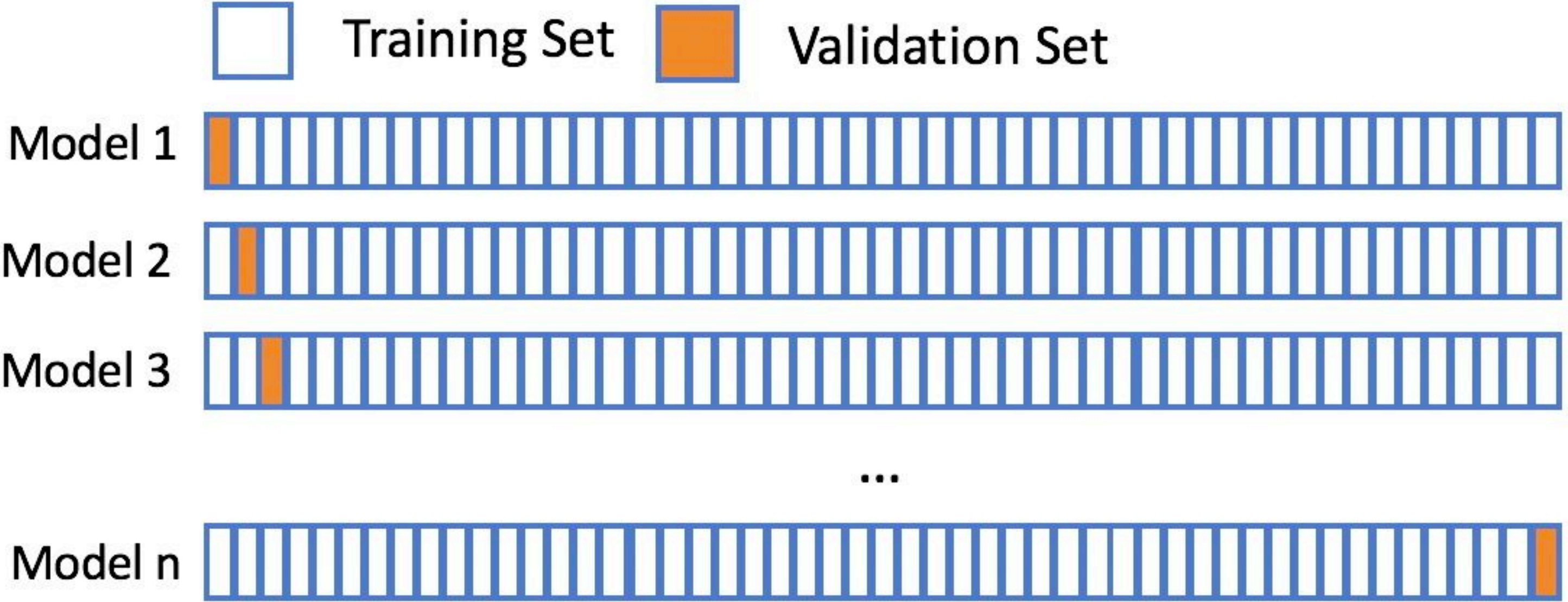
Stratified K-Fold Cross Validation

Target Class Distribution



Fold 1 Fold 2 Fold 3 Fold 4 Fold 5

Leave-one-out cross-validation



(샘플 수 만큼)번의 model을 만들고, 각 모델을 만들 때에 하나의 샘플만 제외하면서 그 제외한 샘플로 test set performance를 계산하여 N개의 performance에 대해서 평균을 내는 방법

Monte Carlo cross-validation



학습 데이터 무작위 분할, 각 반복에 대한 학습 데이터 셋 모형 학습시키고 검정 데이터 통해 검정 오류 계산 -> 검정 오차의 평균 계산

Time series (rolling cross-validation / forward chaining method)

