

## Math 342W/642/742W

*Recitation – Day #14 (4.1.25)*

## I. Model Selection

- (i) Simply put, what is *model selection*?
  
  
  
  
  
  
  
  
  
  
- (ii) What is  $K$ -fold cross-validation (CV)? Draw an illustration of  $K$ -fold CV.

## II. Nested Resampling

(i) Simply put what is *nested resampling*?

(ii) To the best of your ability, draw an illustration of nested resampling:

(iii) What is the computational cost of nested resampling with  $M$  models?