Math~342W/642/742W

Recitation - Day #14 (4.1.25)

I. Model Selection
(i) Simply put, what is <i>model selection</i> ?
(ii) What is K -fold cross-validation (CV)? Draw an illustration of K -fold CV.
(ii) What is A —loid cross-validation (CV): Draw all indistration of A —loid CV.
(iii) Write down the procedure for Model Selection with 3 splits:

II. Nested Resampling
(i) Simply put what is <i>nested resampling</i> ?
(ii) To the best of your ability, draw an illustration of nested resampling:
(iii) What is the computational cost of rested resembling with M 1-1-2
(iii) What is the computational cost of nested resampling with M models?