5-Fold Cross-Validation

Training Data

0	1	2	3	4

	"Training Folds"				"Testing Fold"
Iteration 1	0	1	2	3	4
Iteration 2	0	1	2	4	3
Iteration 3	0	1	3	4	2
Iteration 4	0	2	3	4	1
Iteration 5	1	2	3	4	0

Grid Search for 2 Hyperparameters with 5-Fold Cross-Validation

Training Data

0	1	2	3	4

	"Training Folds"				"Testing Fold"	Hyperparameter Values
Iteration 1.1 Iteration 1.2 Iteration 1.3 Iteration 1.4	0	1	2	3	4	HP1 = a, HP2 = x HP1 = a, HP2 = y HP1 = b, HP2 = x HP1 = b, HP2 = y
Iterations 2.1-2.4	0	1	2	4	3	same as above
Iterations 3.1-3.4	0	1	3	4	2	same as above
Iterations 4.1-4.4	0	2	3	4	1	same as above
Iterations 5.1-5.4	1	2	3	4	0	same as above