Resampling Methods

Resampling methods are a set of techniques that involve selecting a subset of the available dataset, training on that data subset, and using the remainder of the data to evaluate the trained model. Let's review the techniques for resampling using Scikit-learn. This section covers

- k-Fold cross-validation
- Leave-one-out cross-validation

k-Fold Cross-Validation

In k-fold cross validation, the dataset is divided into k-parts or folds. The model is trained using k-1 folds and evaluated on the remaining kth fold. This process is repeated k-times so that each fold can serve as a test set. At the end of the process, k-fold averages the result and reports a mean score with a standard deviation. Scikit-learn implements K-fold CV in the module **KFold**. The module **cross_val_score** is used to evaluate the cross-validation score using the splitting strategy, which is **KFold** in this case.