All data Training set Test set

Generalization

Split 1 Fold 3 Fold 4 Fold 5 Fold 2 Fold 1 error Fold 3 Fold 4 Fold 1 Fold 2 Fold 5 Split 2 Fold 4 Fold 2 Fold 3 Fold 1 Fold 5 Split 3 **Validation** error Fold 1 Fold 2 Fold 3 Fold 4 Split 4 Fold 5 Fold 2 Fold 3 Fold 4 Split 5 Fold 1 Fold 5