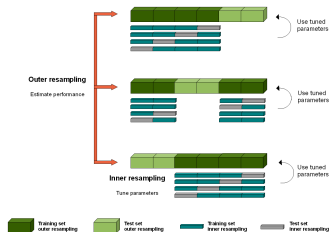
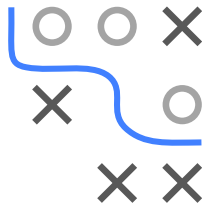


Introduction to Machine Learning

Nested Resampling

Nested Resampling Procedure



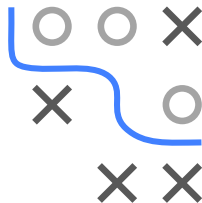
Learning goals

- Understand how the 3-way split of the data can be generalized to nested resampling
- Understand the goal of nested resampling
- Be able to explain how resampling allows to estimate the generalization error

NESTED RESAMPLING

Just like we can generalize hold-out splitting to resampling to get more reliable estimates of the predictive performance, we can generalize the training/validation/test approach to **nested resampling**.

This results in two nested resampling loops, i.e., resampling strategies for both tuning and outer evaluation.



NESTED RESAMPLING - INSTRUCTIVE EXAMPLE

Taking again a look at the motivating example and adding a nested resampling outer loop, we get the expected behavior:

