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11.4: Cross-Validation

Read from the beginning of Section 5 up to Section 5.1.4 of *An Introduction to Statistical Learning, with Applications in R*. As you read, take notes on the following.

1. Using your own words, describe the steps taken in the validation set approach.

2. Using your own words, describe the steps taken in Leave-One-Out Cross-Validation (LOOCV).

3. What are the advantages of LOOCV over the validation set approach?

4. Using your own words, describe the steps taken in *k*-Fold Cross-Validation.

5. How is LOOCV a special case of *k*-Fold Cross-Validation?

6. Comment on the bias-variance tradeoff between LOOCV and k-Fold Cross-Validation.

Refer to the file below for an explanation of the mean-squared error and how it relates to the bias and variance of an estimator.

📄 mod11_mse.pdf
    Mean-Squared Error