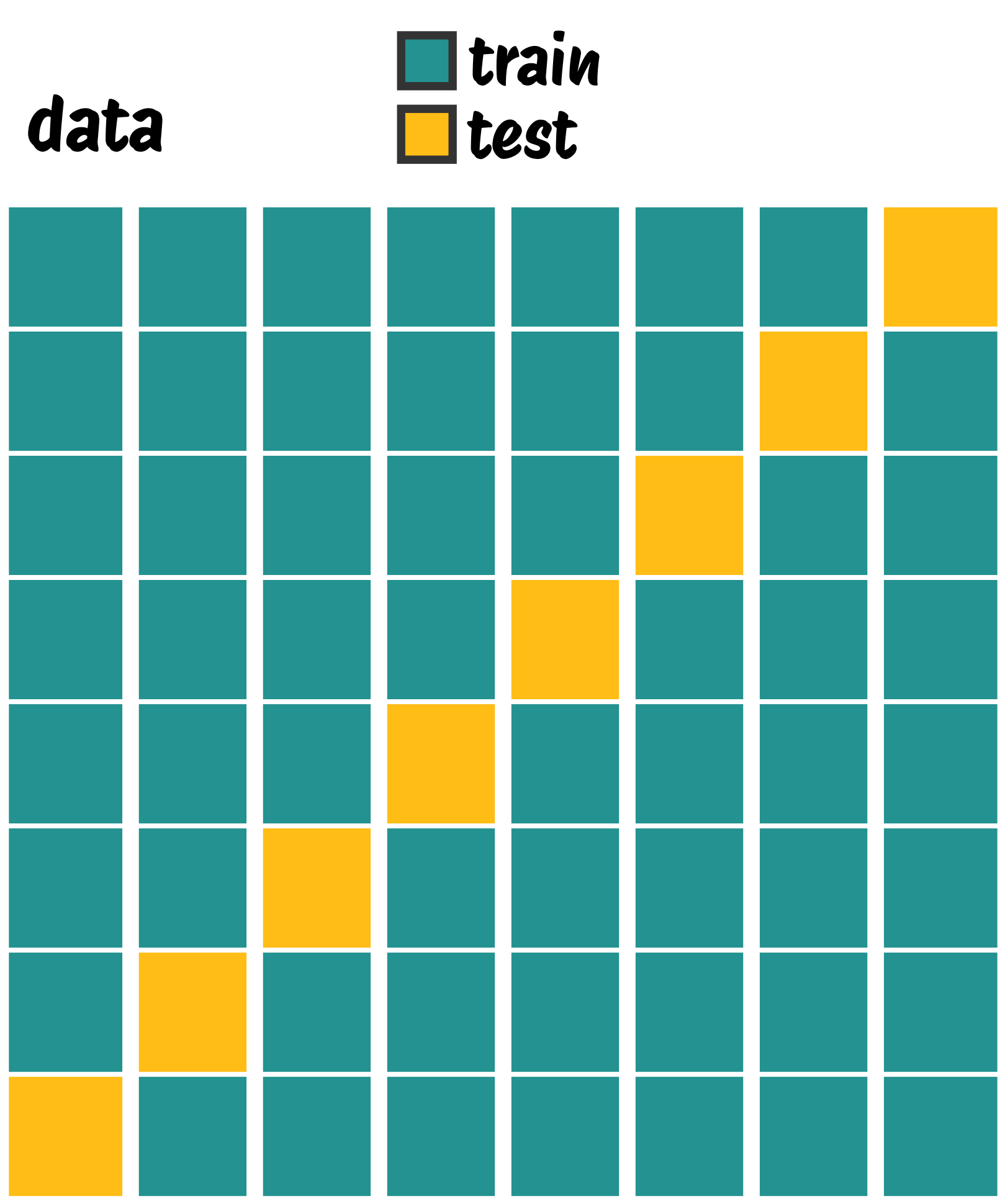
K-Fold Cross Validation


data
train
test

cross validation **simulates multiple train-test-splits** on the training data

1. Randomly divide the data into *K* equal-sized parts
2. Leave out one part *k* out
3. Fit model to *K-1* parts combined (“train”)
4. Obtain predictions for the left out part *k* (“test”)
5. Repeat for each part *k= 1,2,…,K*
6. Combine results to get error estimates

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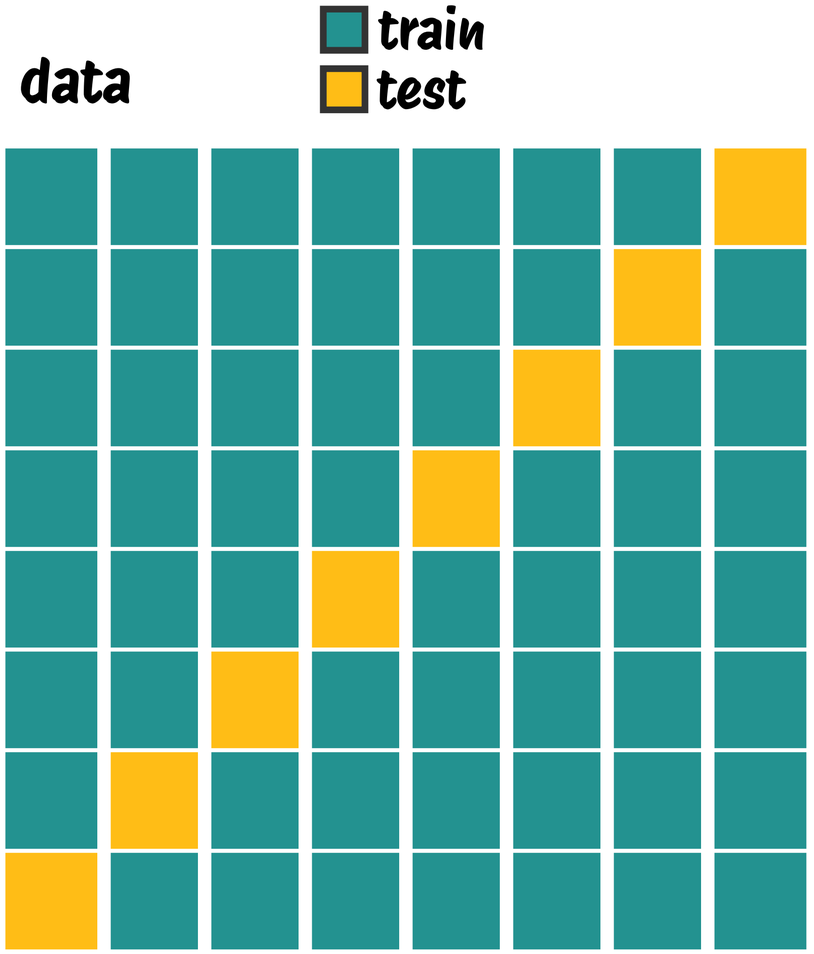

Leave-One-Out Cross Validation (LOOCV)

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