Validation Set Approach

1. Split data
2. Train model on training set
3. Evaluate train and test set

train
test
data

The test error is the average error resulting from using a method to predict a response on a new observation that was not used when training the method

The training error

- is computed by applying SL method to observations when training the method
- often very different from test error rate and underestimates the test error rate

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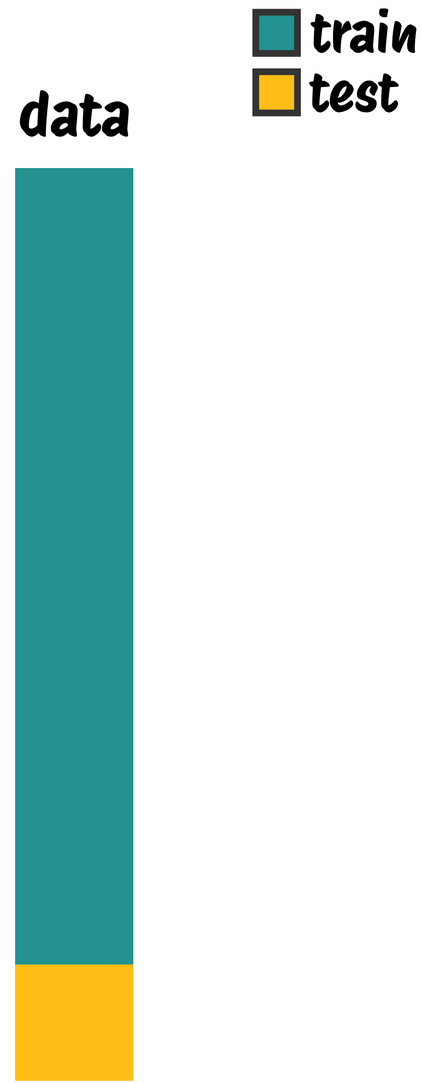

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