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Divide the data into 10 folds

• For i = 1, ..., 10

$\circ~$ Using every fold except i, perform variable selection and fit the model with the selected variables

\circ Compute the error on fold i

Average the 10 test errors obtained

Moral of the story: You can and often should validate your entire data processing & learning pipeline, even variable selection!

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How many folds?