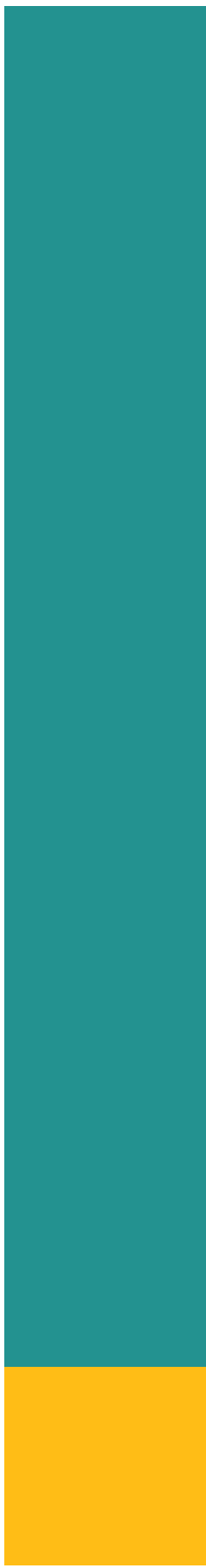




**Validation Set Approach**

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

***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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