

Leave-One-Out Cross Validation (LOOCV)

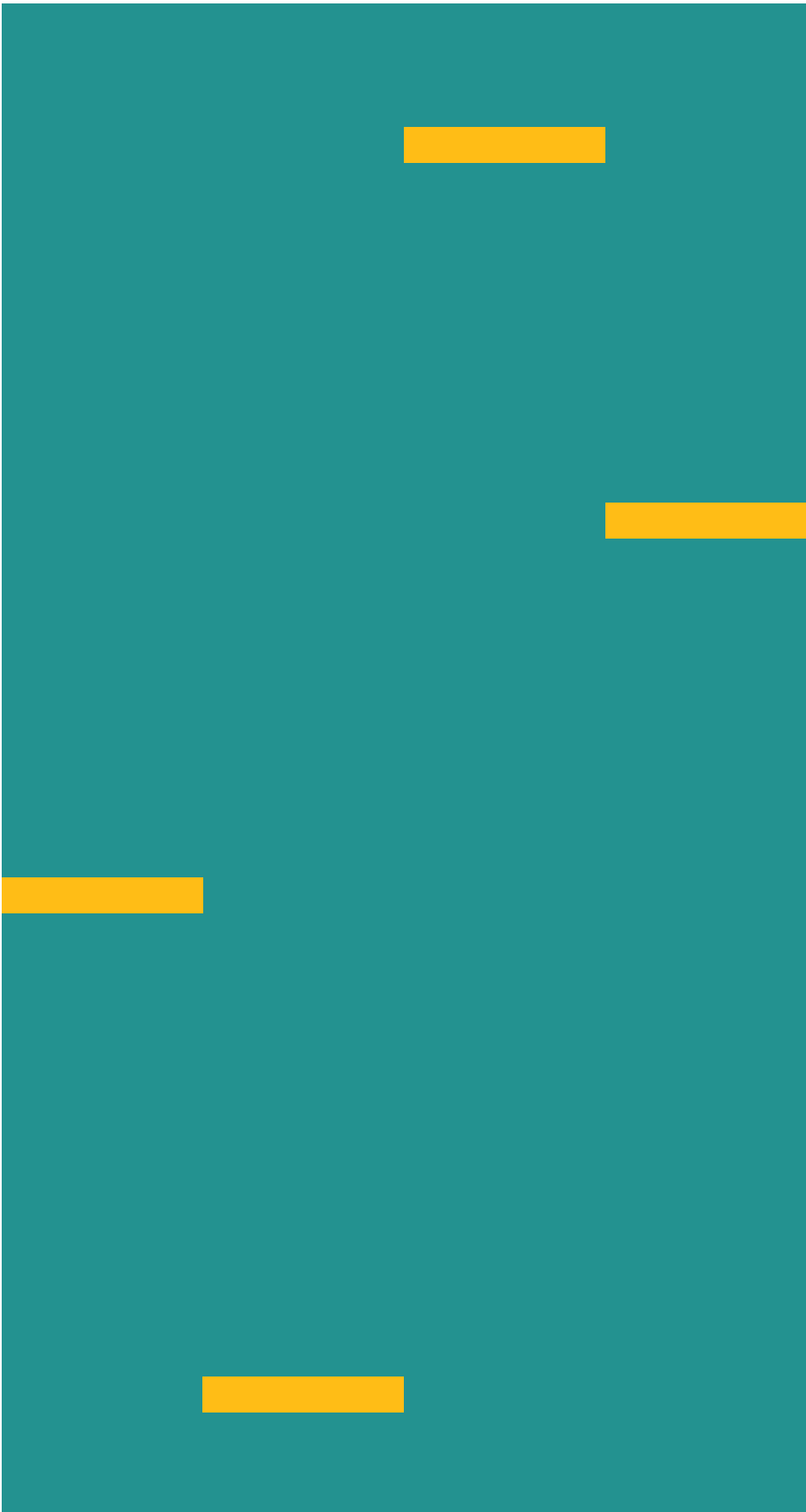
cross validation simulates multiple train-test splits on the training data

K-fold where every single data point is its own fold

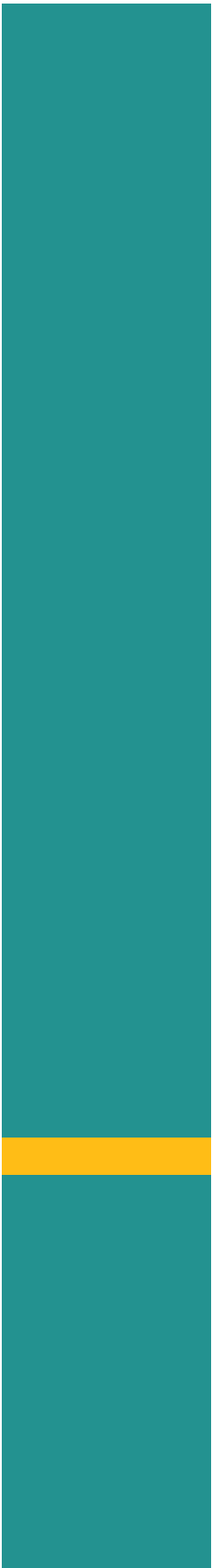
$$K = n$$

data

 train
 test



...



Leave-One-Out Cross Validation (LOOCV)

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

K -fold where every single data point is its own fold
 $K = n$



K-fold Cross Validation vs. LOOCV