Cross validation

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Cross validation

- Machine learning
  - Focus: Generalize well to new data
- Fit model repeatedly
- Leaving out a subset of the data in each iteration
- Test ability to predict on each held-out subset
- Aggregate performance across all held-out subsets

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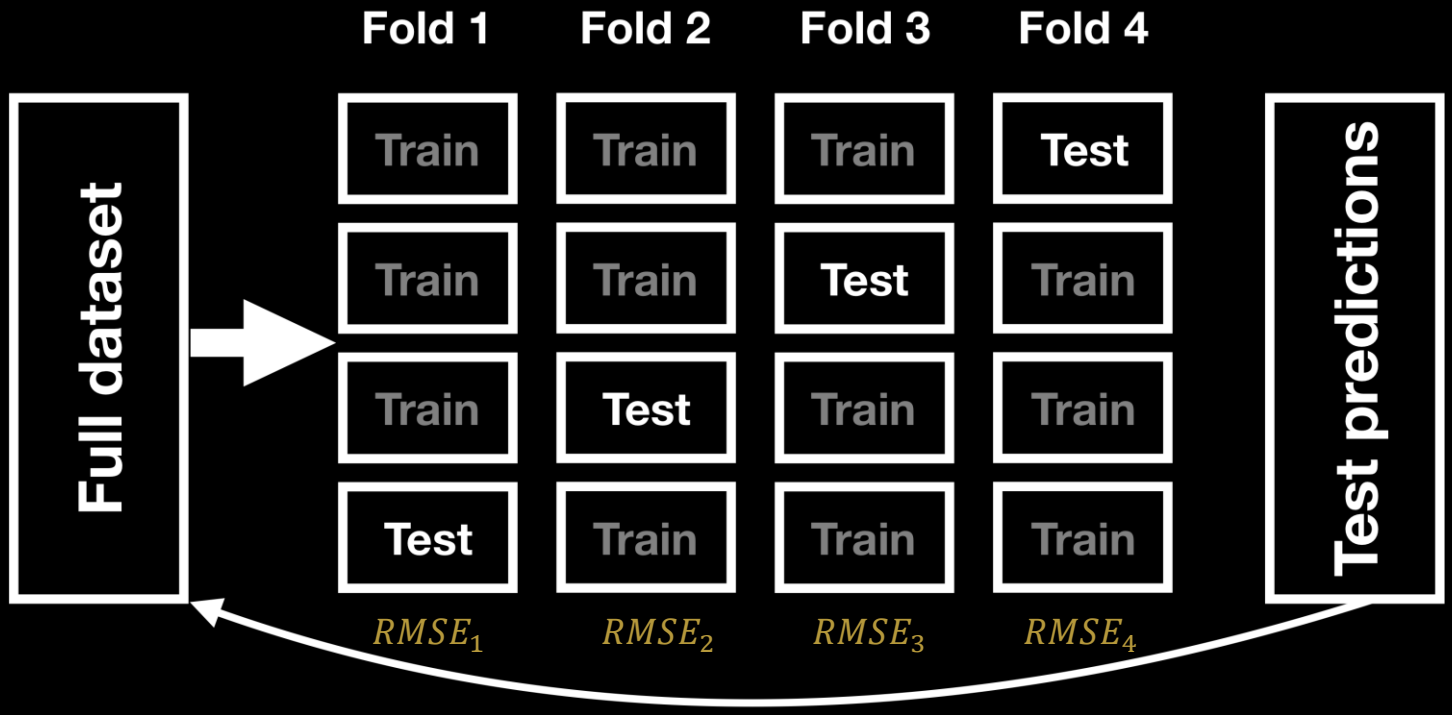
4-fold Cross validation



$$RMSE_{CV} = \frac{1}{folds} \sum_{i=1}^{folds} RMSE_i$$

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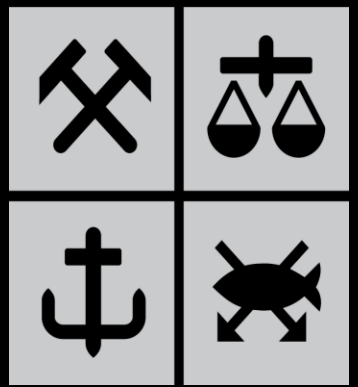

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