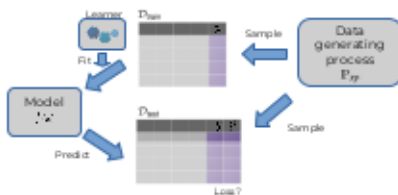


GE FOR A FIXED MODEL

- GE for a fixed model: $GE(\hat{f}, L) := \mathbb{E} [L(y, \hat{f}(\mathbf{x}))]$
Expectation over a single, random test point $(\mathbf{x}, y) \sim \mathbb{P}_{xy}$.
- Estimator, **if a dedicated test set is available** (size m)

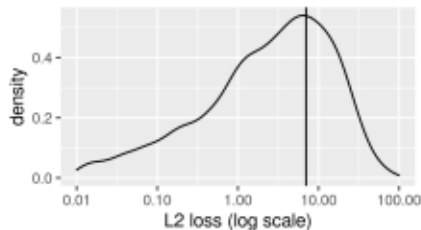
$$\widehat{GE}(\hat{f}, L) := \frac{1}{m} \sum_{(\mathbf{x}, y) \in \mathcal{D}_{\text{test}}} [L(y, \hat{f}(\mathbf{x}))]$$



NB: Very often, no dedicated test-set is available, and what we describe here is not same as hold-out splitting (see later).

EXAMPLE: TEST LOSS AS RANDOM VARIABLE

- For a fixed model and dedicated i.i.d. test set, we can easily approximate the complete test loss distribution $L(y, \hat{f}(\mathbf{x}))$.
- LM on `mlbench::friedman1` test problem
- With $n_{\text{train}} = 500$ we create a fixed model
- We feed 5000 fresh test points to model
- And plot the pointwise L_2 loss.



- The result is a unimodal distribution with long tails.
- Mean and one standard deviation to either side are highlighted in grey.

GENERALIZATION ERROR FOR INDUCER

$$GE(\mathcal{I}, \lambda, n_{\text{train}}, \rho) := \lim_{n_{\text{test}} \rightarrow \infty} \mathbb{E} [\rho(\mathbf{y}, \mathbf{F}_{\mathcal{D}_{\text{test}}, \mathcal{I}(\mathcal{D}_{\text{train}}, \lambda)})]$$

- Quality of models when fitted with \mathcal{I}_λ on n_{train} points from \mathbb{P}_{xy} .
- Expectation **both** over $\mathcal{D}_{\text{train}}$ and $\mathcal{D}_{\text{test}}$, sampled independently.
- This is estimated by all following **resampling** procedures.
- NB: All of the models produced during that phase of evaluation are only intermediate results.



GENERALIZATION ERROR FOR INDUCER

$$GE(\mathcal{I}, \lambda, n_{\text{train}}, \rho) := \lim_{n_{\text{test}} \rightarrow \infty} \mathbb{E} [\rho(\mathbf{y}, \mathbf{F}_{\mathcal{D}_{\text{test}}}(\mathcal{I}(\mathcal{D}_{\text{train}}, \lambda)))]$$

- We can already see a potential source of pessimistic bias in our estimator: While we would like to estimate a GE with $n_{\text{train}} = |\mathcal{D}|$, the size of the complete data set, in practice we can only do this for strictly smaller values, so that test data is left to work with.
- For pointwise losses ρ_L :

$$GE(\mathcal{I}, \lambda, n_{\text{train}}, \rho_L) := \mathbb{E} [L(y, \mathcal{I}(\mathcal{D}_{\text{train}}, \lambda)(\mathbf{x}))]$$

Expectation both over $\mathcal{D}_{\text{train}}$ and (\mathbf{x}, y) independently from \mathbb{P}_{xy} .

- Retcon for GE of model: GE of learner, conditional on $\mathcal{D}_{\text{train}}$

$$GE(\hat{f}, L) := GE(\mathcal{I}, \lambda, n_{\text{train}}, \rho_L | \mathcal{D}_{\text{train}})$$

if $\hat{f} = \mathcal{I}(\mathcal{D}_{\text{train}}, \lambda)$ and $n_{\text{train}} = |\mathcal{D}_{\text{train}}|$.

