

Bootstrapping

@wikipedia

Specific implementation of [Cross-Validation modeling](#) when:

- a [Source Dataset](#) is being numerously split into [Training dataset](#) and [Validation dataset](#)
- each realization of [Source Dataset](#) split is used to train the [model](#) and estimate its discrepancy
- the model calibration continues until the average discrepancy on all [Source Dataset](#) split realizations stop decreasing

This ensures that a final [model](#) has the best predictability against random pick on [validation](#) data points.

The number of [Source Dataset](#) split realizations and percentage of [Training dataset](#) / [Validation dataset](#) data points are set manually.

See also

[Natural Science](#) / [System](#) / [Model](#)

[[Cross-Validation](#)]

[Formal science](#) / [Mathematics](#) / [Statistics](#)