

Regression Validation

[@wikipedia](#)

Synonym: [Model Validation](#) = [Regression Validation](#)

[Validation](#) of the [Model](#) is procedure which finally suggests the applicability and quality of the model in terms of predicting the historical dataset and future response to the [Model Inputs](#).

There is no complete set of numbers to define the [Model Validation](#) and different studies may use different sets of [Model Validation](#) metrics.

The basic set of [Validation](#) metrics is provided by [Goodness of fit](#).

The important technique of [Model Validation](#) is [Cross-Validation](#) (also known as [Blind Testing](#)), which is widely used in scientific research and engineering practice.

This technique assumes that [Source Dataset](#) is split into two subsets: [Training dataset](#) and [Validation dataset](#) and perform the comparison of [Goodness of fit](#) over the two datasets.

It should be noted though that [Source Dataset](#) may not hold enough of representative events/occurrences to provide the opportunity for [Cross-Validation](#) and in this case the [Goodness of fit](#) over the [Training dataset](#) (which is the whole [Source Dataset](#) in this case) will be the only one available, thus increasing the risk of future [Model Prediction](#).

See also

[Human](#) / [Science](#) / [Formal Science](#) / [System Science](#) / [System](#) / [Model](#)

[[Goodness of fit](#)][[Cross-Validation](#)]