

goals, the former can have noticeable impact on the latter. For the model selected by MDL, the value of $GCV = 0.16$ is a reasonably good estimate of $CV = 0.17$; whereas, for the model selected by GCV, the minimum GCV value of 0.15 does not give as good an estimate of the corresponding $CV = 0.22$.

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This is an exciting piece of methodology. The highest compliment I can pay is to express my feeling that “I wish I had thought of it.” The basic idea is