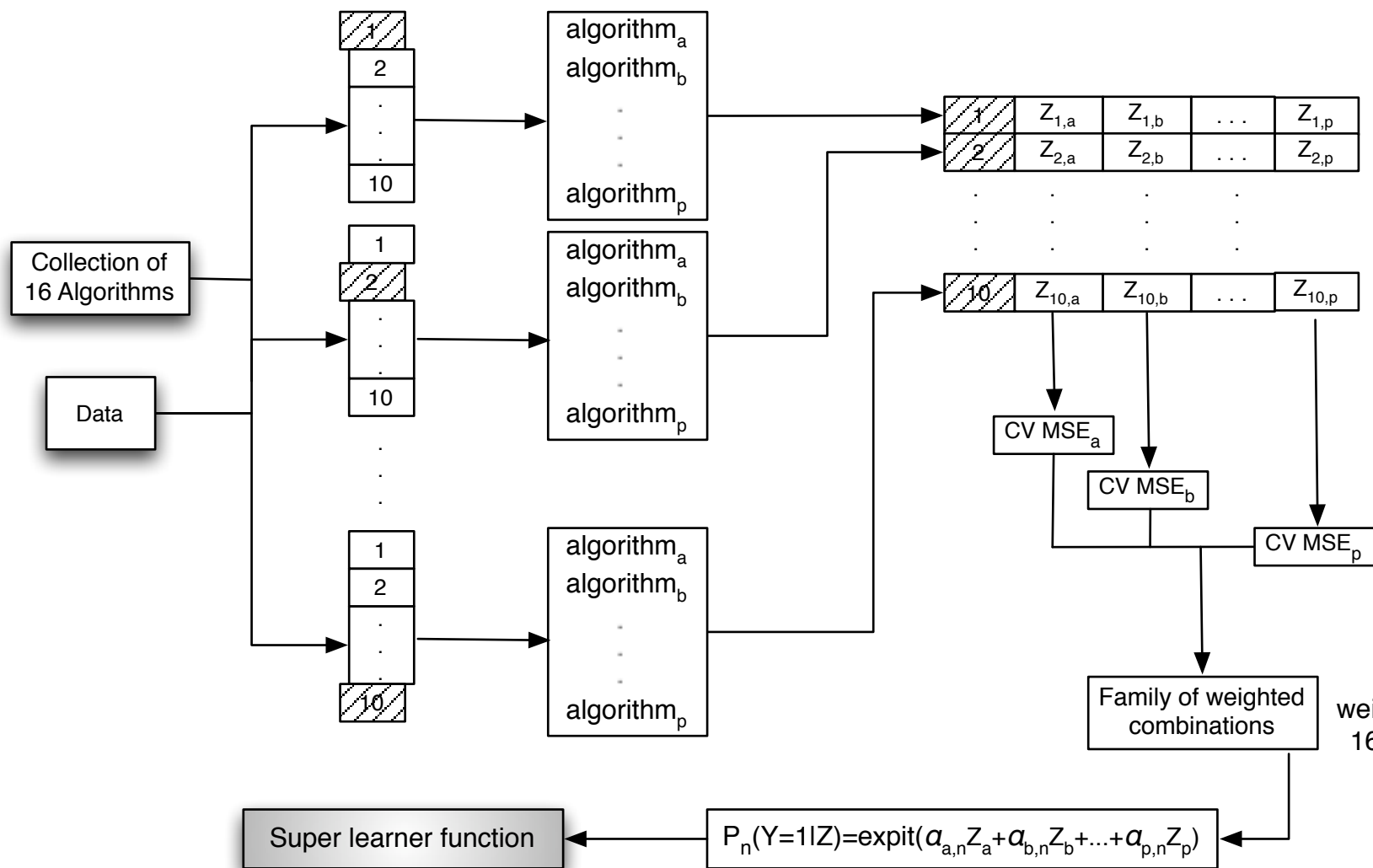


1. Input data and the collection of 16 algorithms.

2. Split data into 10 blocks.

3. Fit each of the 16 algorithms on the training set (non-shaded blocks).

4. Predict the probabilities of death (Z) using the validation set (shaded block) for each algorithm, based on the corresponding training set fit.



5. Calculate estimated MSE within each validation set for each algorithm using Z . Average the risks across validation sets resulting in one estimated cross-validated MSE for each algorithm.

6. Propose a family of weighted combinations of the 16 algorithms indexed by a weight vector α .

8. Fit each of the 16 algorithms on the complete data set. Combine these fits with the weights obtained in the previous step to generate the super learner predictor function.

7. Use the probabilities (Z) to predict the outcome Y and estimate the vector α , thereby determining the combination that minimizes the cross-validated risk over the family of weighted combinations.