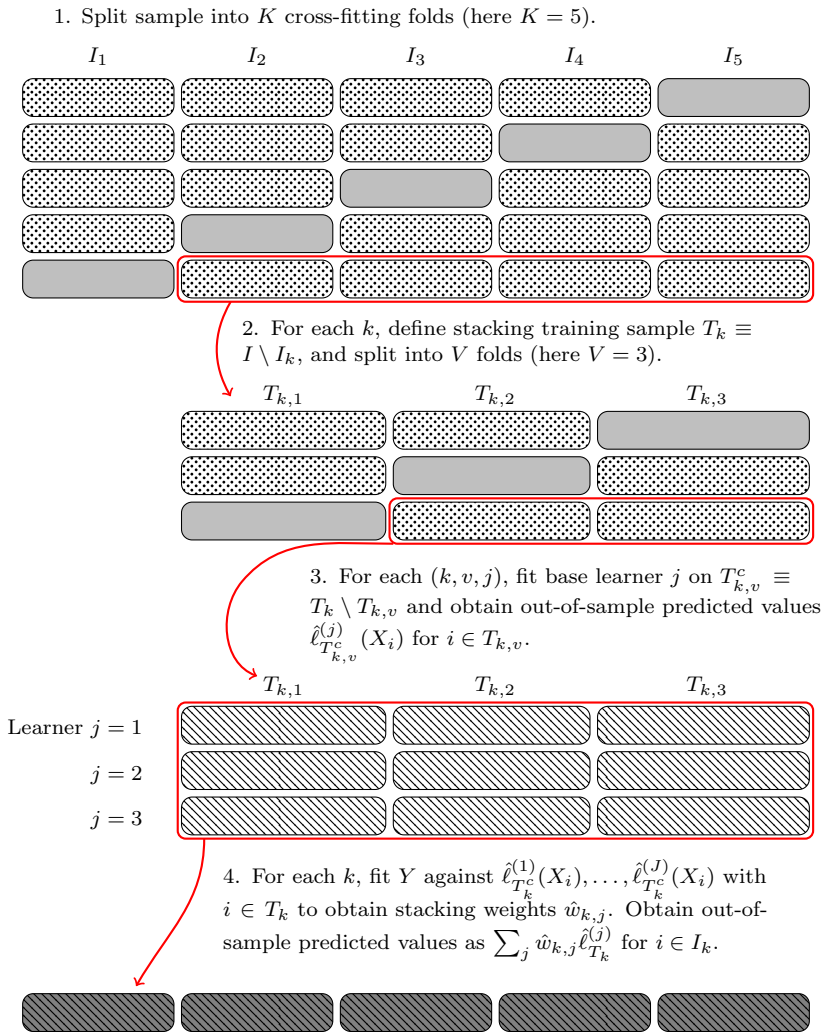
1. Split sample into K cross-fitting folds (here $K = 5$).
I_1
I_2
I_3
I_4
I_5
2. For each k, define stacking training sample $T_k \equiv I \setminus I_k$, and split into V folds (here $V = 3$).
$T_{k,1}$
$T_{k,2}$
$T_{k,3}$
3. For each (k, v, j), fit base learner j on $T^c_{k,v} \equiv T_k \setminus T_{k,v}$ and obtain out-of-sample predicted values $\hat{\ell}^{(j)}_{T^c_{k,v}}(X_i)$ for $i \in T_{k,v}$.
$T_{k,1}$
$T_{k,2}$
$T_{k,3}$
Learner $j = 1$
$j = 2$
$j = 3$
4. For each k, fit Y against $\hat{\ell}^{(1)}_{T^c_k}(X_i), \ldots, \hat{\ell}^{(J)}_{T^c_k}(X_i)$ with $i \in T_k$ to obtain stacking weights $\hat{w}_{k,j}$. Obtain out-of-sample predicted values as $\sum_j \hat{w}_{k,j} \hat{\ell}^{(j)}_{T_k}$ for $i \in I_k$.