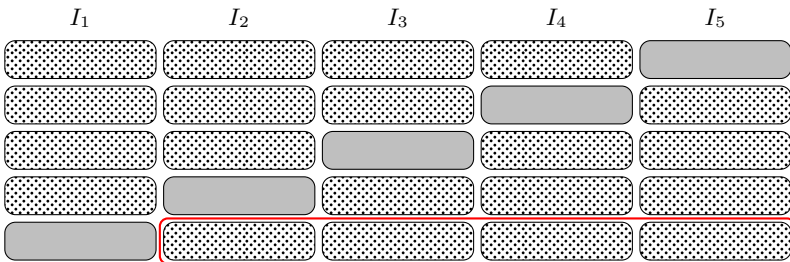
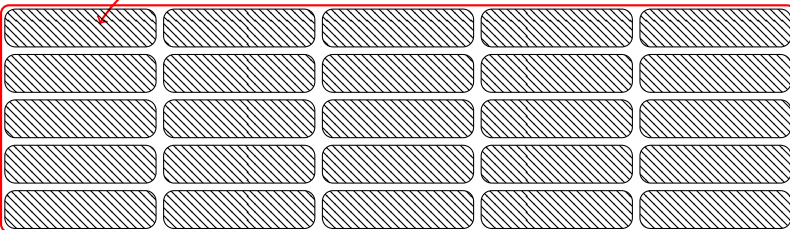


1. Split sample into  $K$  cross-fitting folds (here  $K = 5$ ).



2. For each  $(k, j)$ , fit learner  $j$  on the training sample  $j$  and obtain cross-fitted values as  $\hat{\ell}_{I_k^c}^{(j)}(X_i)$  for  $i \in I_k$ .



3. Use final learner to fit  $Y$  against  $\hat{\ell}_{I_k^c}^{(1)}(X_i), \dots, \hat{\ell}_{I_k^c}^{(J)}(X_i)$  on full sample, obtain short-stacking weights  $\hat{w}_j$  and cross-fitted short-stacked values as  $\sum_j \hat{w}_j \hat{\ell}_{I_k^c}^{(j)}(X_i)$ .

