The book introduces Cross-Validation in the section of chapter 2 titled “Better Evaluation Using Cross-Validation”.

sklearn’s brief introduction to cross validation

Model evaluation, selection.cross_val_score’s scoring parameter

Using \texttt{scoring="neg\_mean\_squared\_error"} for \texttt{cross\_val\_score} means the scores that are returned are from the negated MSE. But, each of the k-fold fits will use the regressor’s internal fitting score to minimize. For example, Lasso will still minimize MSE + alpha*L1(theta), LinearRegression will minimize MSE and RidgeRegression will minimize MSE + alpha * L2(theta). However, \texttt{cross\_val\_score} won’t report their internal scores. Instead it just reports MSE.

To do your own customized scoring function you can pass a callable object that calculates the score to report. Be careful though. You want to be able to directly compare the scores for the results of different models.