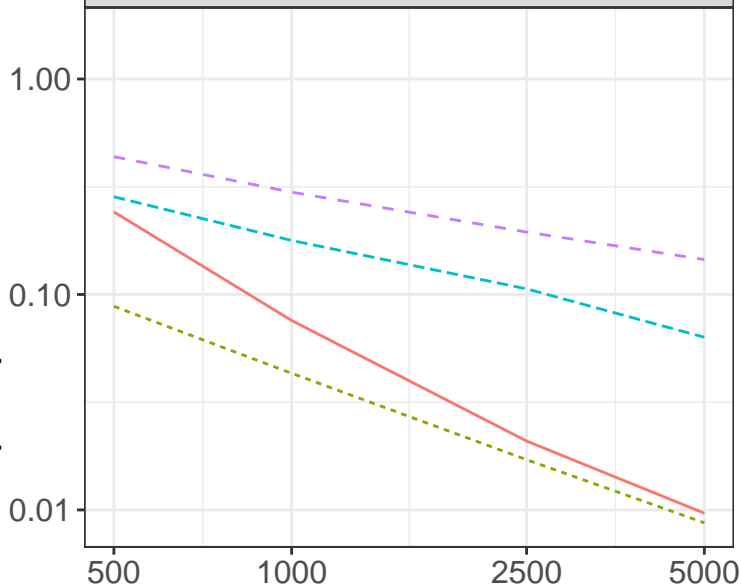
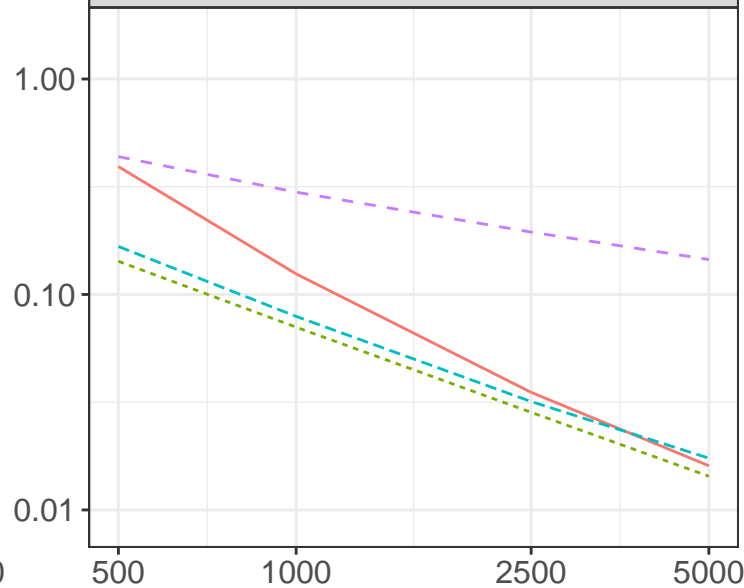


Mean-Squared-Error (MSE)

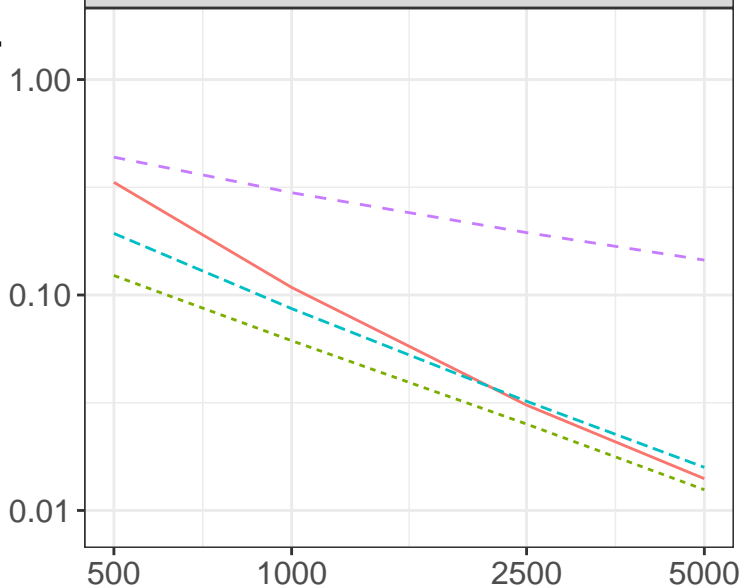
GAM ( $s=1$ )



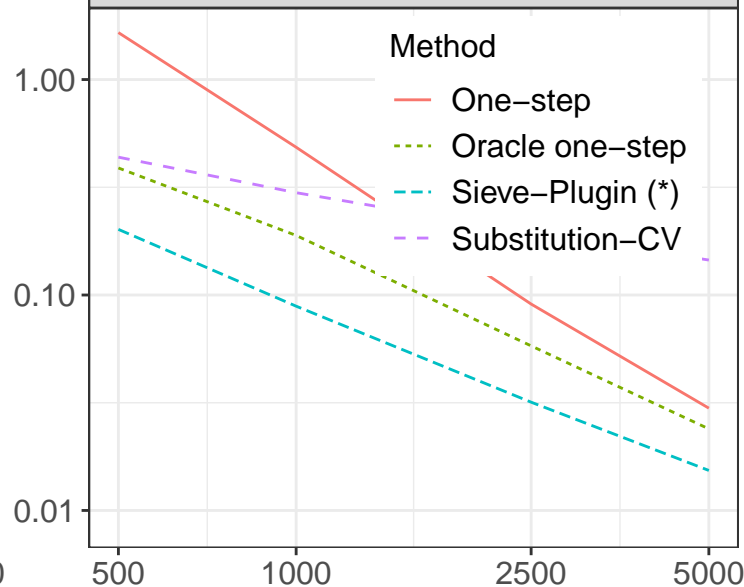
GAM ( $s=3$ )



GAM ( $s=cv$ )



MARS (earth)



Sample Size (n)

Method

- One-step
- ⋯ Oracle one-step
- - Sieve-Plugin (\*)
- - Substitution-CV