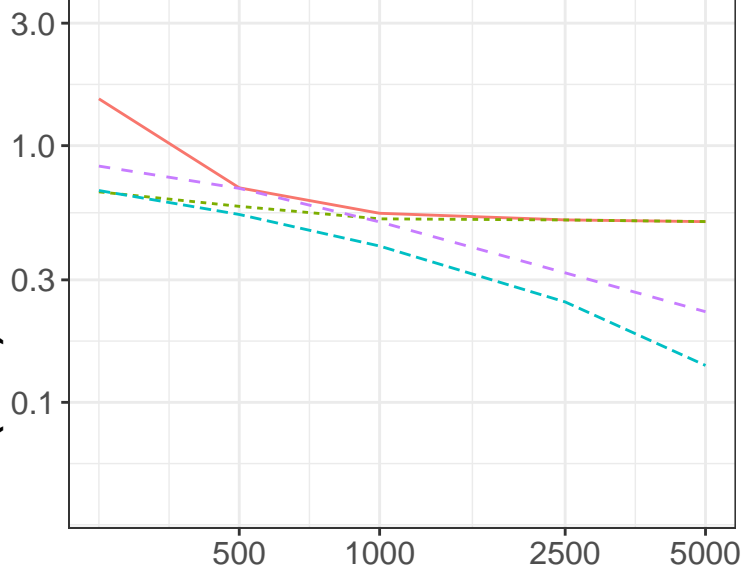
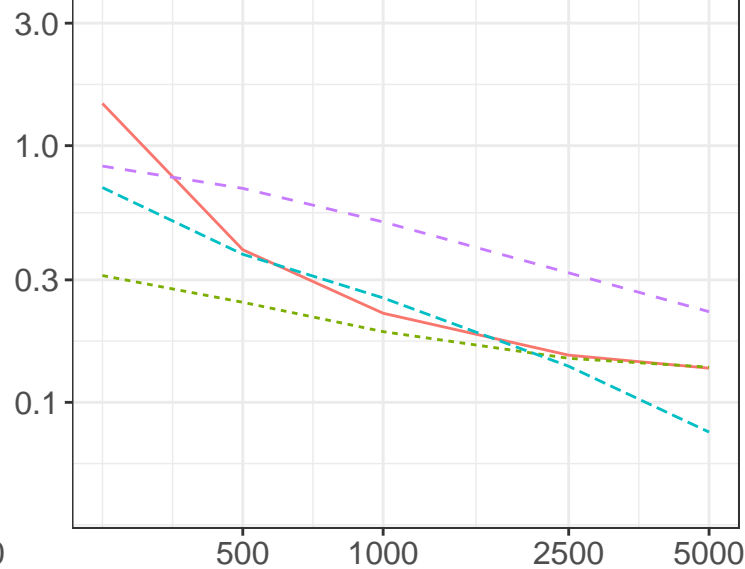


Mean-Squared-Error (MSE)

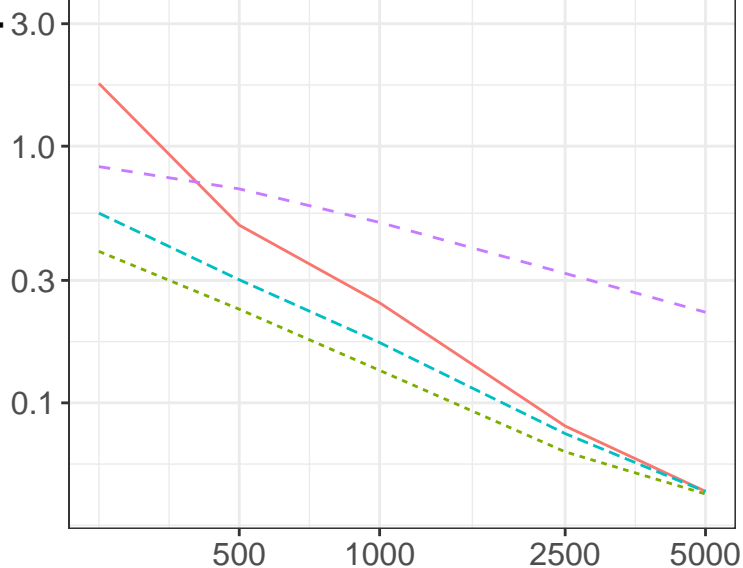
GAM ($s=1$)



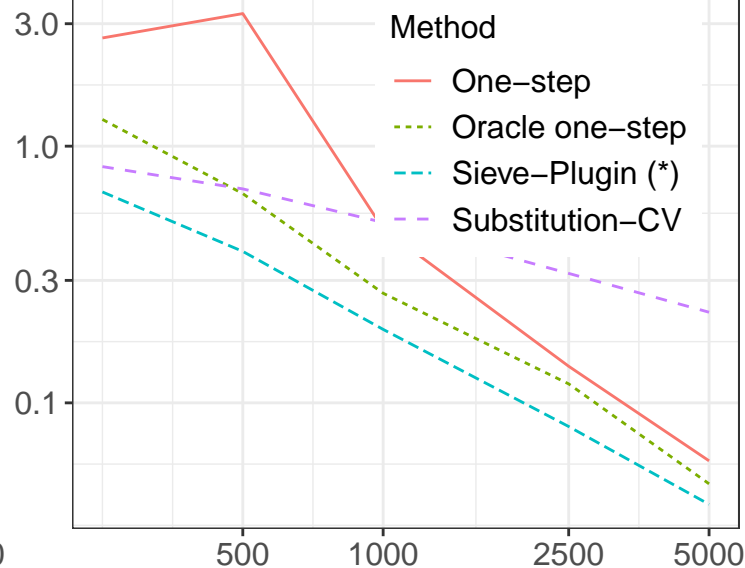
GAM ($s=3$)



GAM ($s=cv$)



MARS (earth)



Method

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

Sample Size (n)