



**FIGURE 5.9.** The top left panel shows the  $EPE(\lambda)$  and  $CV(\lambda)$  curves for a realization from a nonlinear additive error model (5.22). The remaining panels show the data, the true functions (in purple), and the fitted curves (in green) with yellow shaded  $\pm 2 \times$  standard error bands, for three different values of  $df_\lambda$ .