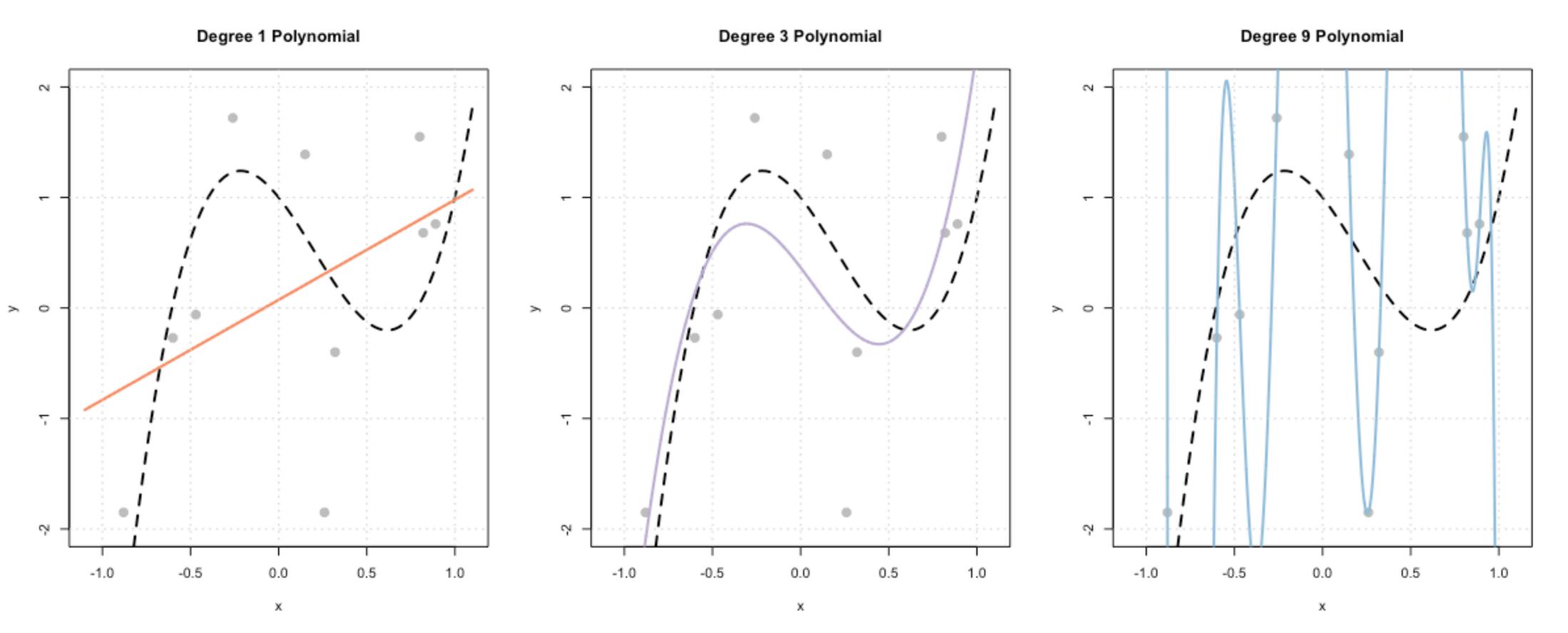
A Simulation Example

 How close is the estimated regression (mean) function to the true regression (mean) function?

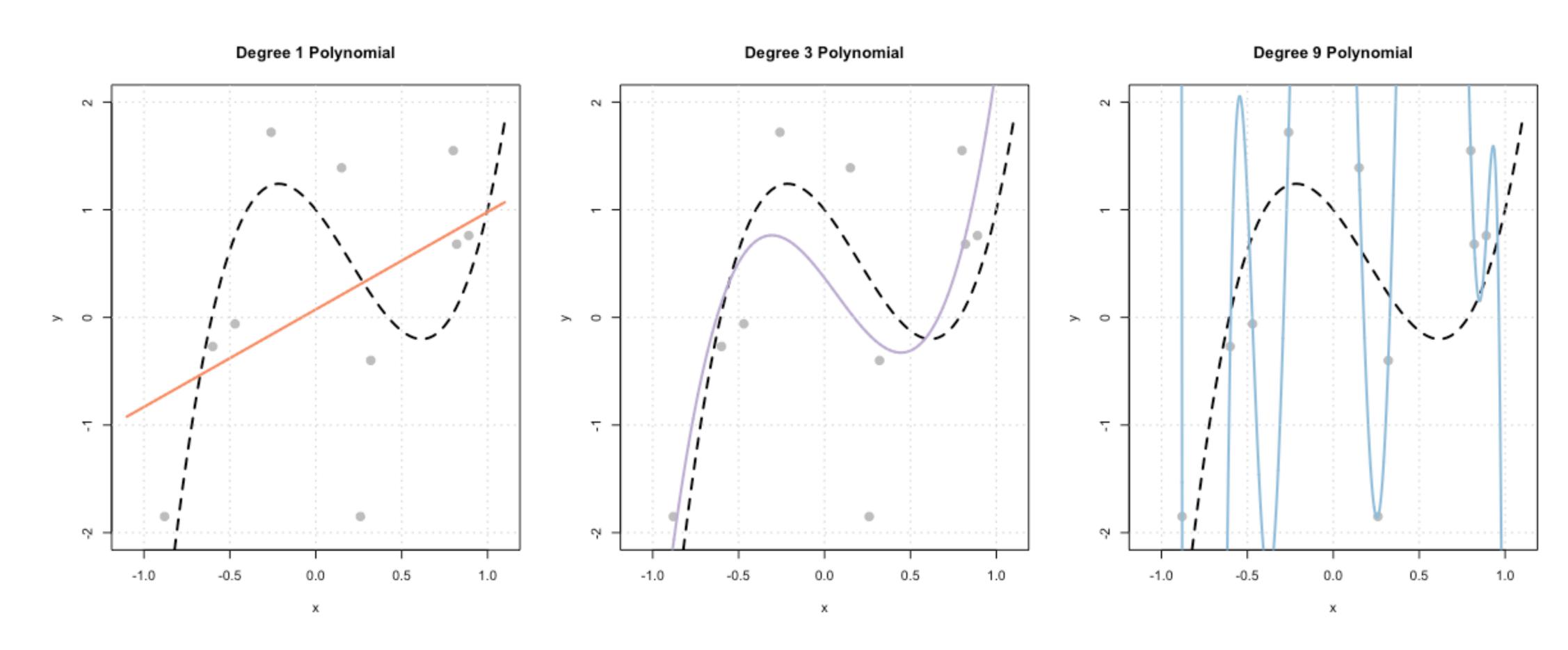
How close is the estimated regression (mean) function to the data?



 How close is the estimated regression (mean) function to the data? How close is the estimated regression (mean) function to the true regression (mean) function?

A Simulation Example

- How close is the estimated regression (mean) function to the data?
- How close is the estimated regression (mean) function to the true regression (mean) function?



A Simulation Example

Generate new data and check...

