NONPARAMETRIC ESTIMATION OF ADDITIVE MODELS

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This chapter is about nonparametric additive modeling of a conditional mean or quantile function. Nonparametric additive modeling relaxes the restrictive functional form assumptions of parametric modeling while avoiding many of the disadvantages of fully nonparametric estimation. The chapter reviews recently developed methods for estimating nonparametric additive models with and without link functions. The emphasis is on methods that avoid the curse of dimensionality and achieve a desirable property called oracle efficiency.