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DISCUSSION

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After finishing the ACE paper [Breiman and Friedman (1985)] I hoped that others would tie up some of the significant loose ends. The work under discussion does a good part of that admirably.

But is it interesting that since that time both Friedman and myself have veered off in the direction of using splines for additive and more general models, thus circumventing the problem of convergence of iterated smooths which occupies much of the present paper.

I think it would be useful, in the context of the present paper, to give the itinerary of my journey from smoothers to splines. In addition, another problem that has occupied me is the incorporation of bivariate interaction into the model and I will also comment on that below.

Bivariate smoothers, in and of themselves are not of undying statistical interest. The interest in them developed because of realization, in the ACE paper, that additive models could be fitted through an iterated sequence of bivariate smooths. Now additive models are very interesting, since they form a useful and often revealing extension to linear models.