

cycle around a loop of three steps: (1a, 1b) separately regress the dependent block score (by PPR) upon each of the two predictor blocks; (2) regress the same dependent block score (by PPR) upon a small hybrid block of dimension 2 consisting of the pair of partial predictors from step 1; (3) regress (by PPR) this bivariate two-block predictor upon the variates of the dependent block. The prediction function becomes a revised dependent variable for step 1, and so forth until convergence, one hopes.

The extension of PP to two-block and multiple-block designs involves two themes: the search for  $k$  projections rather than one, and the iterative refinement of projections by alternating regression. Such an incorporation into PP of the two main themes of soft modeling should considerably enhance its power for the point clouds of complicated dimensional structure that arise in biometrics, interdisciplinary developmental studies, and all the other arenas for which "theoretical knowledge," in Wold's phrase, "is scarce." I thank Professor Huber and the editor of these *Annals* for the opportunity to see and explain this connection.

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Peter Huber's paper is interesting and important. In our opinion its main contributions are:

- The formulation of abstract versions of PPDE and PPR operating on distributions instead of samples. This complements the more intuitive un-