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We would like to thank Professor Huber for this far-reaching yet penetrating discussion of projection pursuit methods.

Our comments will touch upon three areas: inference, the relation of PPDE to the Iterative Proportional Scaling algorithm, and the extension of PPR models to other settings.

**1. Inference.** Professor Huber discusses only briefly (Section 21) the problem of inference for PP models. But if PP is to be used for data analysis, we feel that this is an important question. We will concentrate on the PPR model, although qualitatively our findings should apply to PPDE and perhaps to other PP procedures as well. Suppose that we have fit a one-term PPR model of the form  $\hat{y} = g(\hat{\mathbf{a}}'\mathbf{x})$  to a set of data with  $p$  predictors and  $n$  observations. An important question is: Is the direction  $\hat{\mathbf{a}}$  really "significant," or just an artifact of our search over all possible directions? We can answer this by comparing the observed decrease in the corrected sum of squares  $D = \sum (y_i - \bar{y})^2 - \sum (y_i - \hat{y}_i)^2$

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