

Figure 1: Scatterplot of raw data, overlaid with plot of true underlying regression (conditional expectation) of Y given X (solid line). In addition, five least-squares linear fits for the subsets of observations in distinct x -intervals of width 0.2 are plotted.

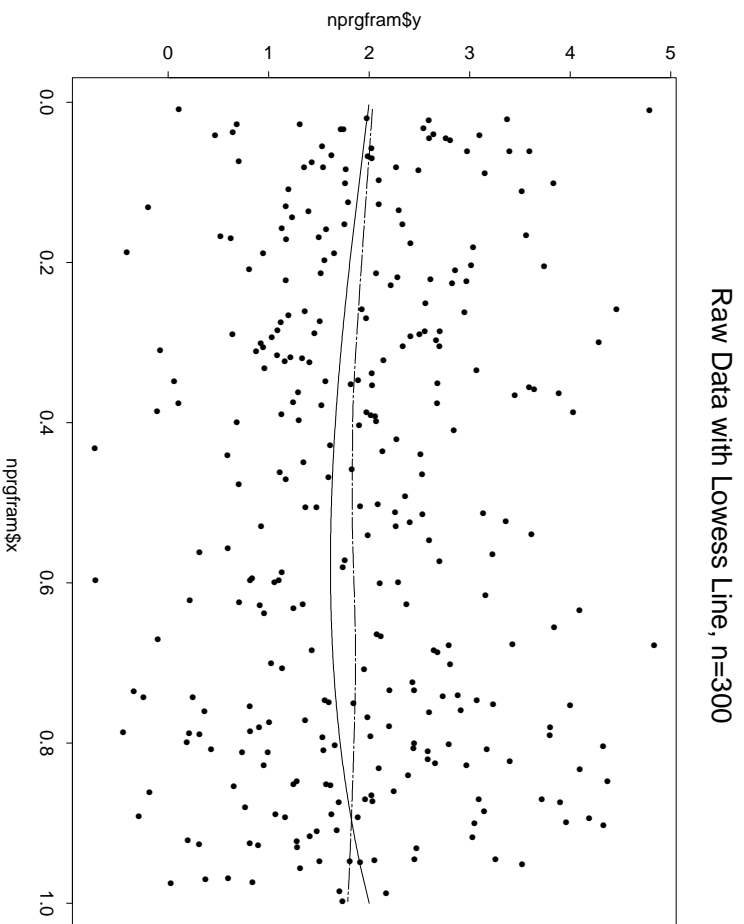


Figure 2: Scatterplot as in Figure 1, with **Splines**-generated lowess fit overlaid.

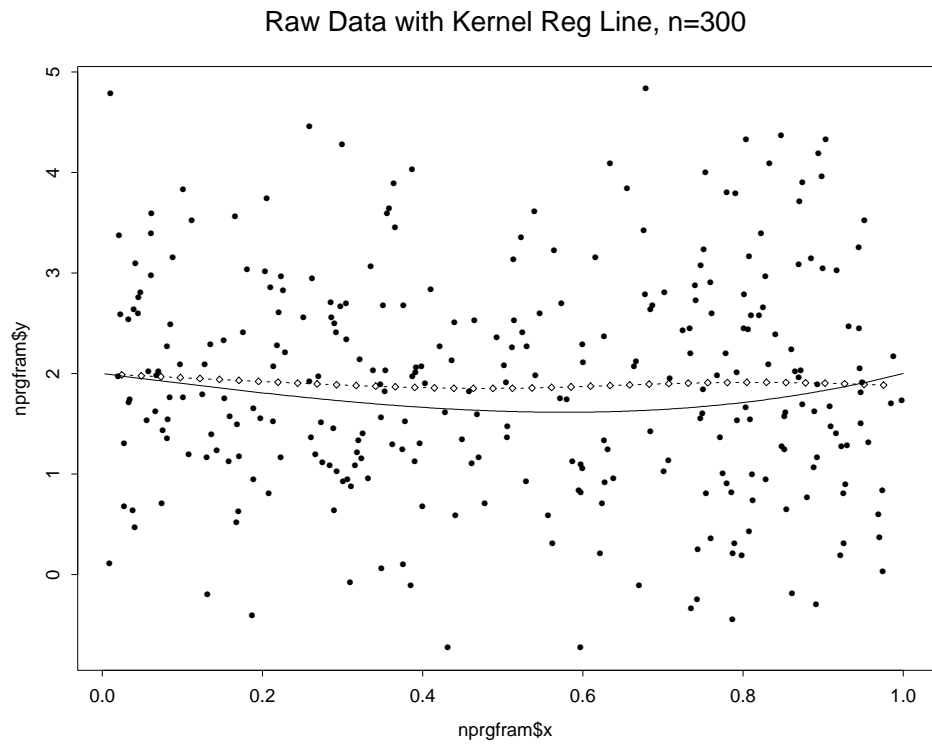


Figure 3: Scatterplot as in Figure 1, with **Splus**-generated kernel-density based nonparametric regression curve overlaid.

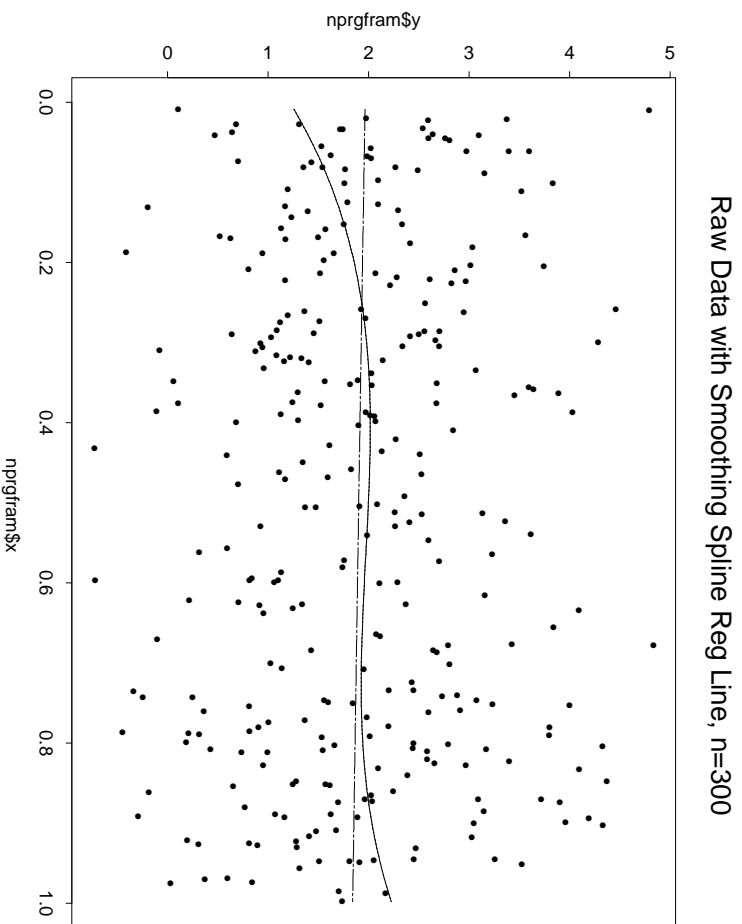


Figure 4: Scatterplot as in Figure 1, with **Splu**s-generated spline estimated nonparametric regression curve overlaid. (Also shown: the least-squares estimated cubic polynomial curve.)