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Fig. 3: An Overview Of The Approach Used

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$Y = \sum_{l=1}^p F_l(X_l) + \varepsilon$ (1) Where It Is Possible That $F_l(X_l) = 0$ For Some $l \in \{1, \dots, p\}$; pg. Assuming Equation (1), Additive Model Regression Could Be Used To Test If The Response Variable Y And Some Predictors X_a, X_b Are Independent Conditional On The Other Predictors $X_b = X_n \setminus X_a$, Because Y Is Independent Of X_a Given X_b If And Only If $E[Y|X]$ is Constant In X_a . Apr 2th, 2024

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