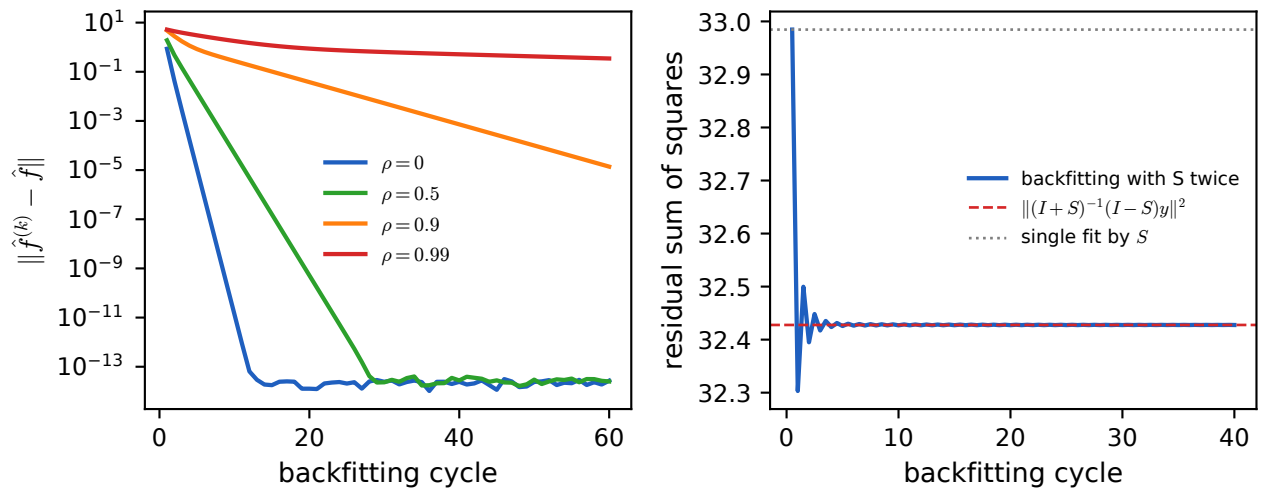

$\|\hat{f}^{(k)} - \hat{f}\|$
10^{1}
10^{-1}
10^{-3}
10^{-5}
10^{-7}
10^{-9}
10^{-11}
10^{-13}
$\rho = 0$
$\rho = 0.5$
$\rho = 0.9$
$\rho = 0.99$
0
20
40
60
backfitting cycle
residual sum of squares
33.0
32.9
32.8
32.7
32.6
32.5
32.4
32.3
backfitting with S twice
$\|(I+S)^{-1}(I-S)y\|^2$
single fit by S
0
10
20
30
40
backfitting cycle