

**Algoet, Paul**

**Universal schemes for learning the best nonlinear predictor given the infinite past and side information.** (English) [Zbl 0959.62078](#)

IEEE Trans. Inf. Theory 45, No. 4, 1165-1185 (1999).

**MSC:**

**62M20** Inference from stochastic processes and prediction

**62G08** Nonparametric regression and quantile regression

**94A99** Communication, information

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