Abstract: Engle, Granger, Rice, and Weiss (1986) suggested the partially linear model to deal with regression, which has both linear and nonparametric components. Its modern equivalent, inference in the ultra high dimensional regression, was analyzed by Zhang and Zhang (2014) and others. We consider different variations on this theme, including inference without assuming compatibility, design of experiments with unlabeled data, single-index models, and regression discontinuity designs.

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