measure of the success of any article is provided not only by the number of important problems that it solves but also by the number of new questions that it opens for investigation. On the basis of both these criteria we must judge the present article to be a solid success.

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The solution of linear algebraic equations arises in many situations in statistical computing. Most often the matrices are symmetric and positive definite and they may have some structure that can be taken advantage of; viz., Toeplitz matrices arise in time series and special algorithms are available for such problems (cf. [3]). It is unusual for matrices to be structured and nonsymmetric but this is the situation that arises in the paper by Buja, Hastie and Tibshirani. In addition, the system (19) the authors describe is singular though the nullspace can be determined without difficulty.

Very often for large structured systems, iterative methods are used. (We set aside the fact that $\hat{P}$ is singular at this time.) Thus one might split $\hat{P}$ and write

$$\hat{P} = M - N$$

and iterate as follows:

Given f_0
For $k = 0, 1, \dots,$

$$Mf^{k+1} = Nf^k + \hat{Q}y \quad (\text{solve for } f^{k+1}).$$

It is important that solving the system

$$Mf^{k+1} = z^k \quad (\text{say})$$