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**Approximation
of
conditional
densities
by
smooth
mixtures
of
regressions**

*(Submitted on 4
Oct 2010)*

This
paper
shows
that
large
nonparametric
classes
of
conditional
multivariate
densities
can be
approximated
in the
Kullback-
-Leibler
distance
by
different
specifications
of finite
mixtures
of
normal