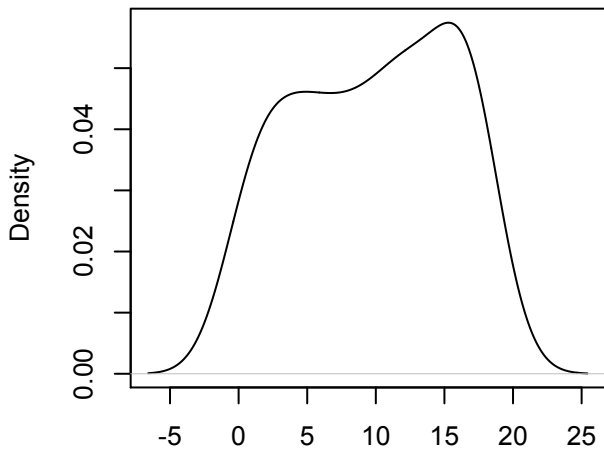
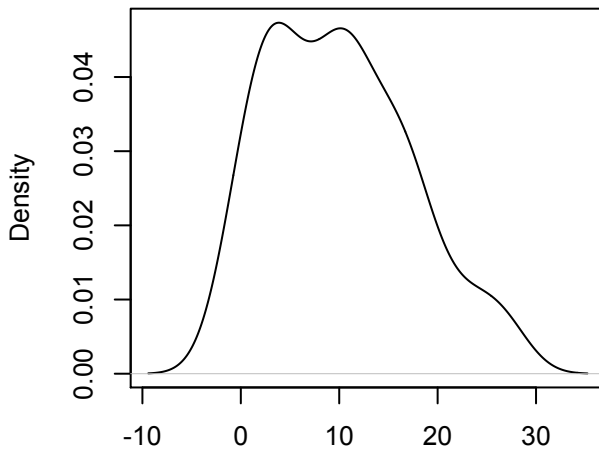


**Distribution of Y**



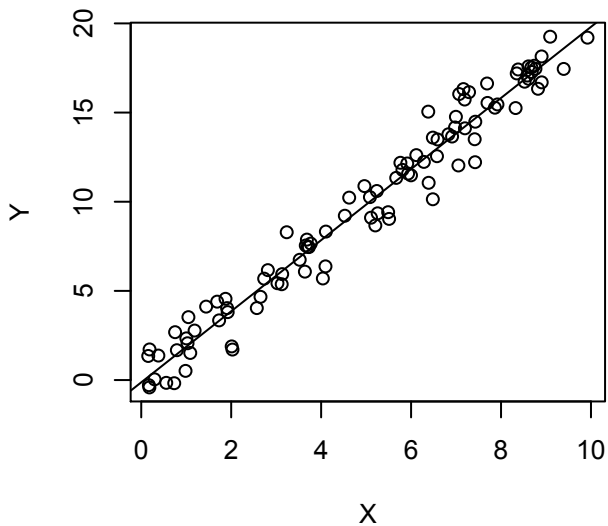
N = 100 Bandwidth = 2.058

**Distribution of Z**



N = 100 Bandwidth = 2.609

**Gaussian Errors**



**Double Exp. Errors, Heteroskedasticity**

