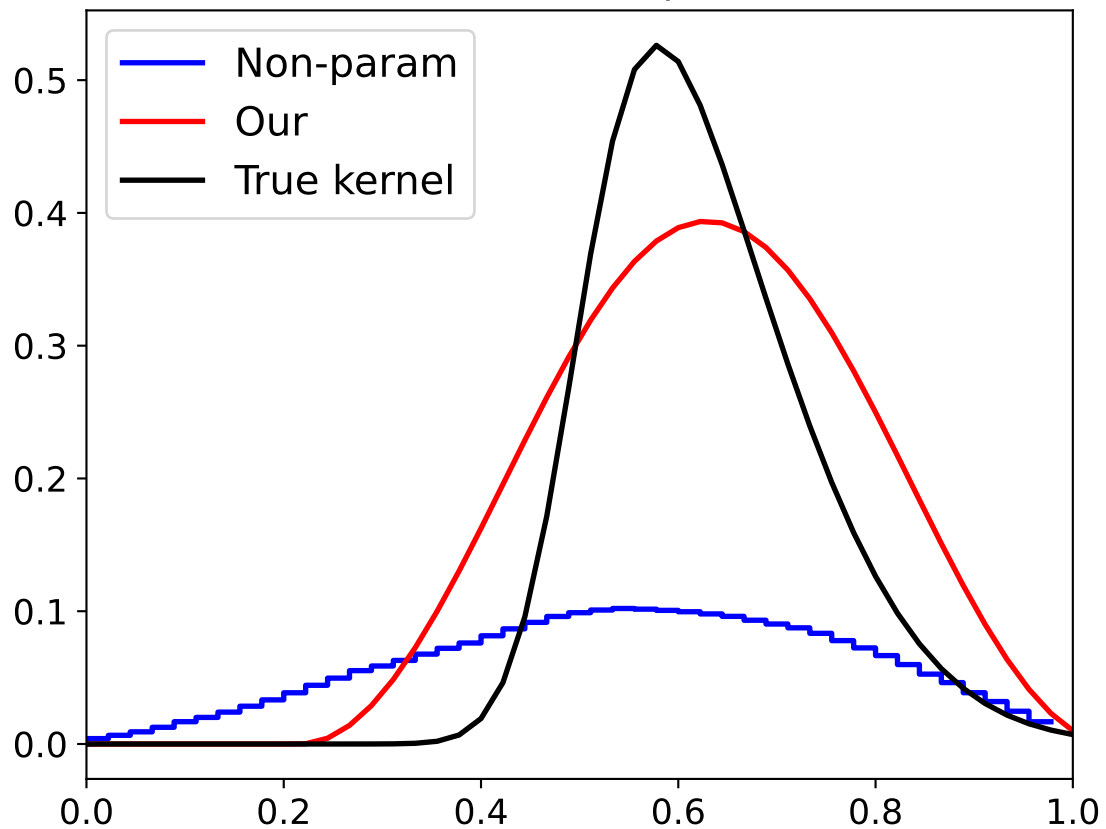Comparison to non parametric kernel approach, T=1000

Estimated kernel, dt=0.022

- Non-param
- Our
- True kernel

Computation time

- Our
- Non-param

dt