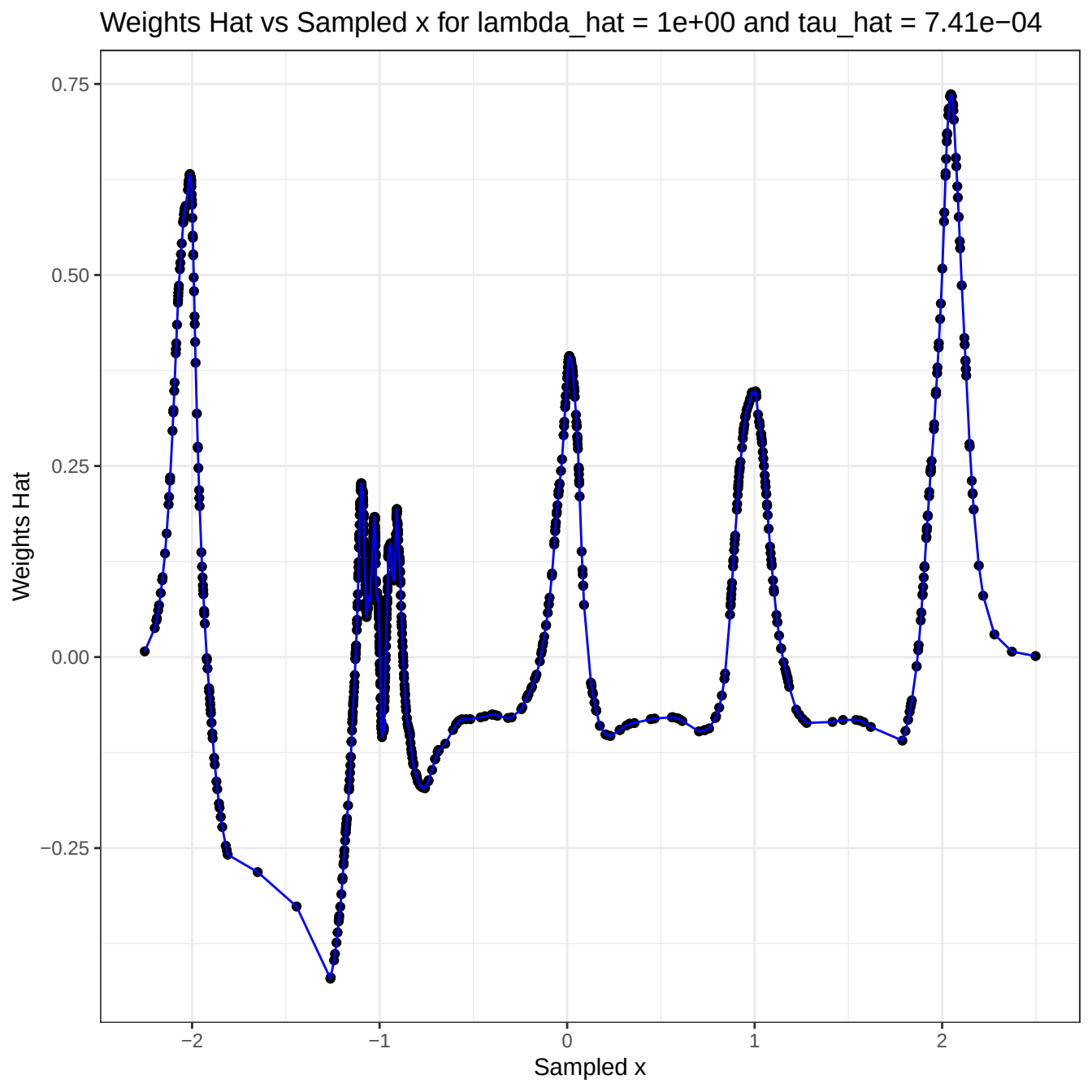
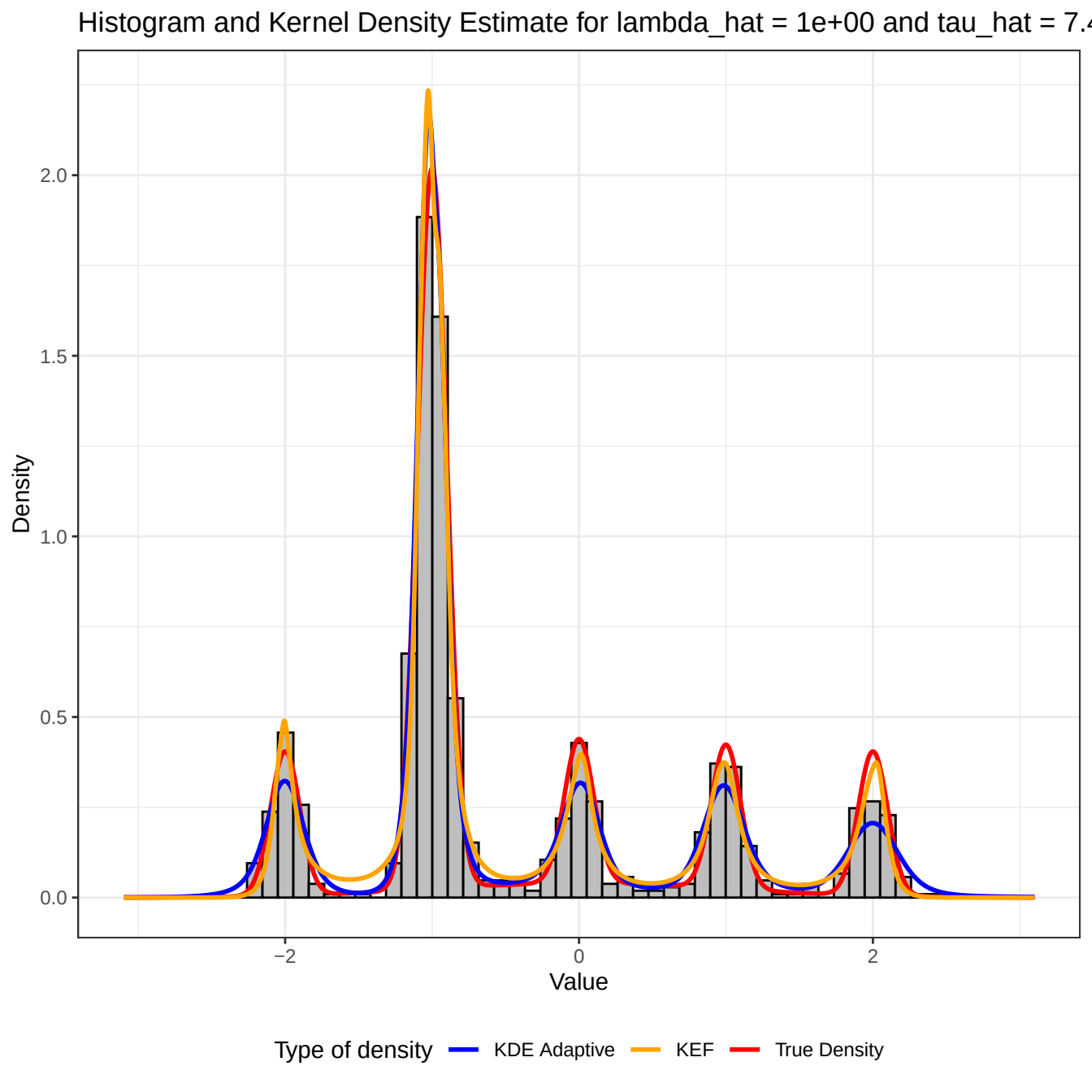
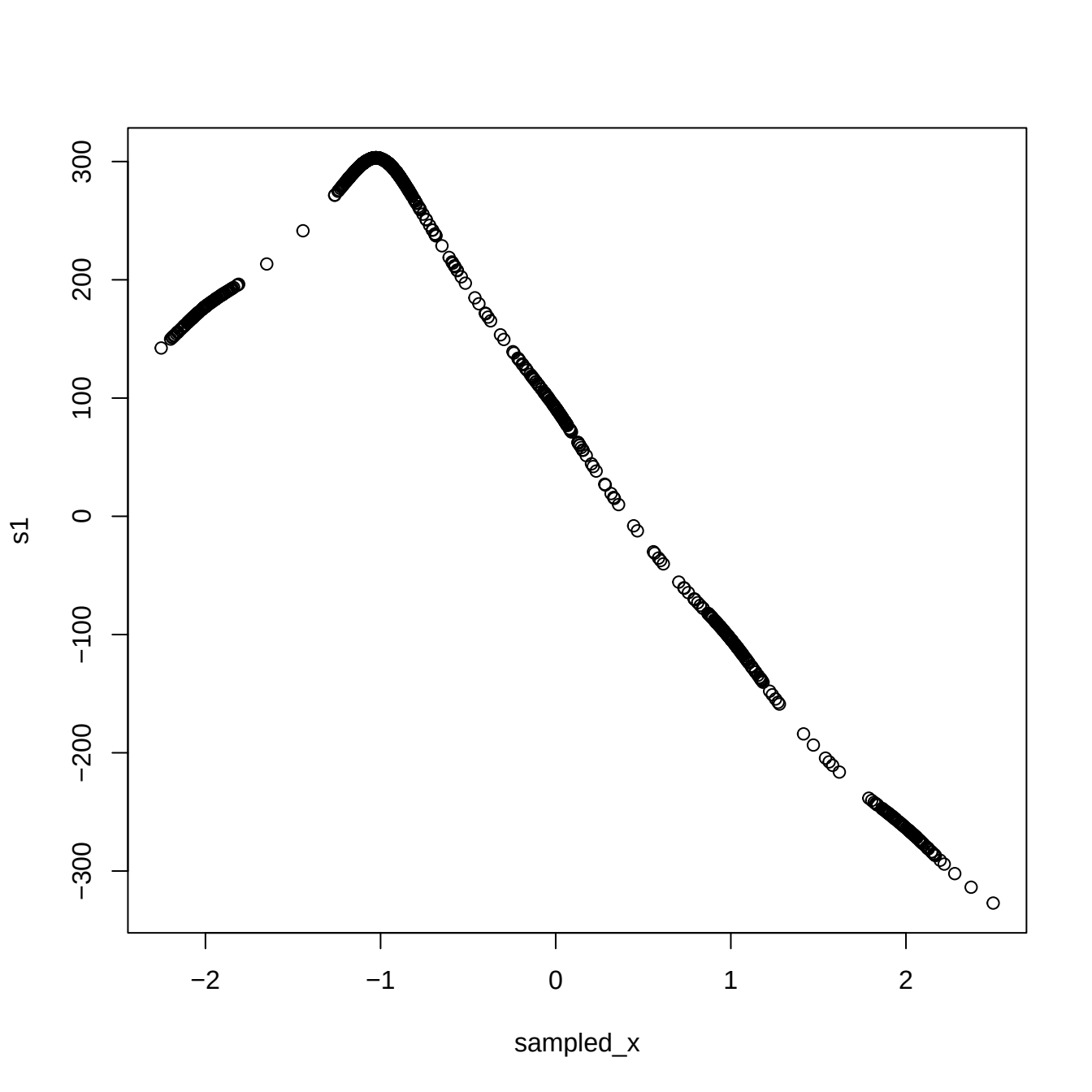
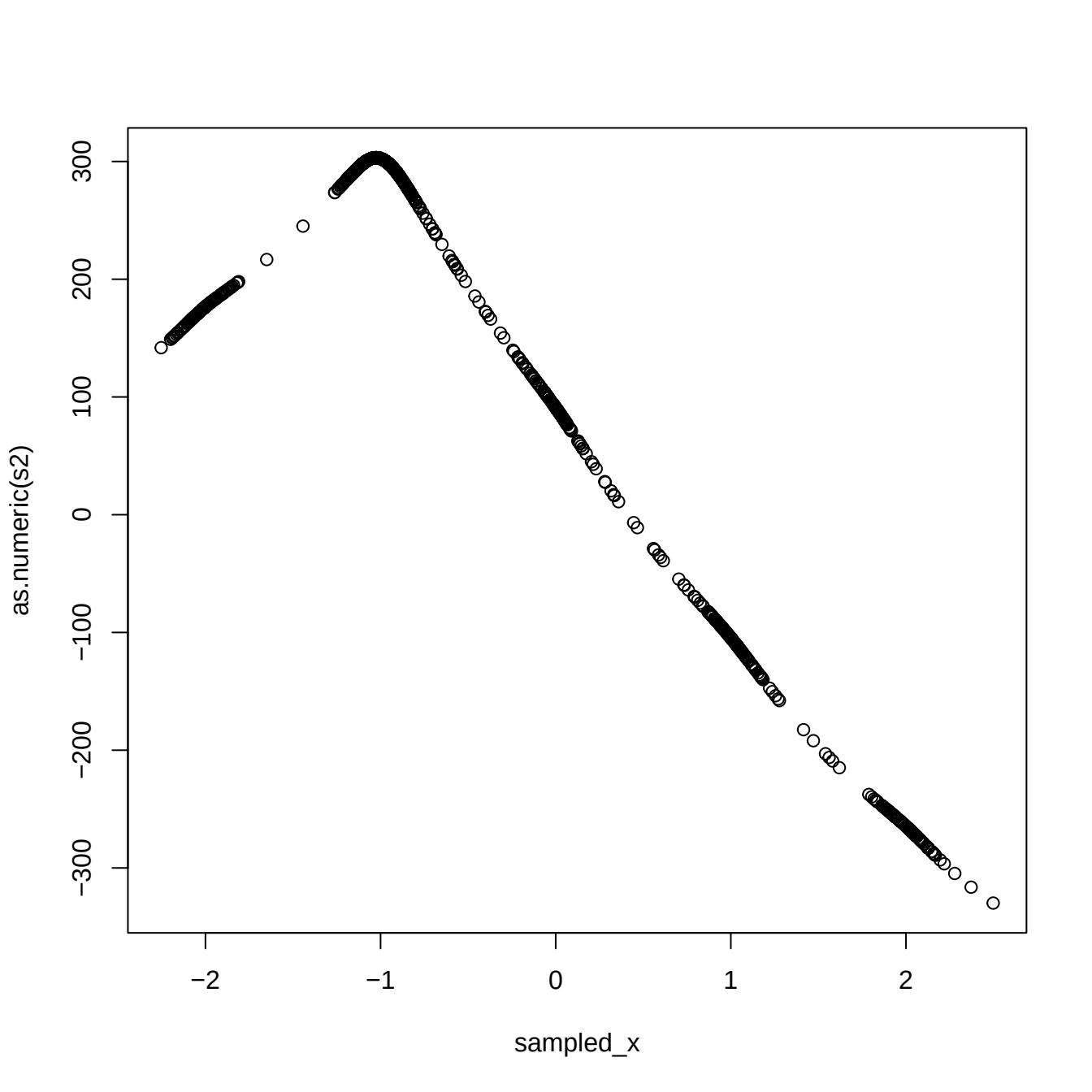
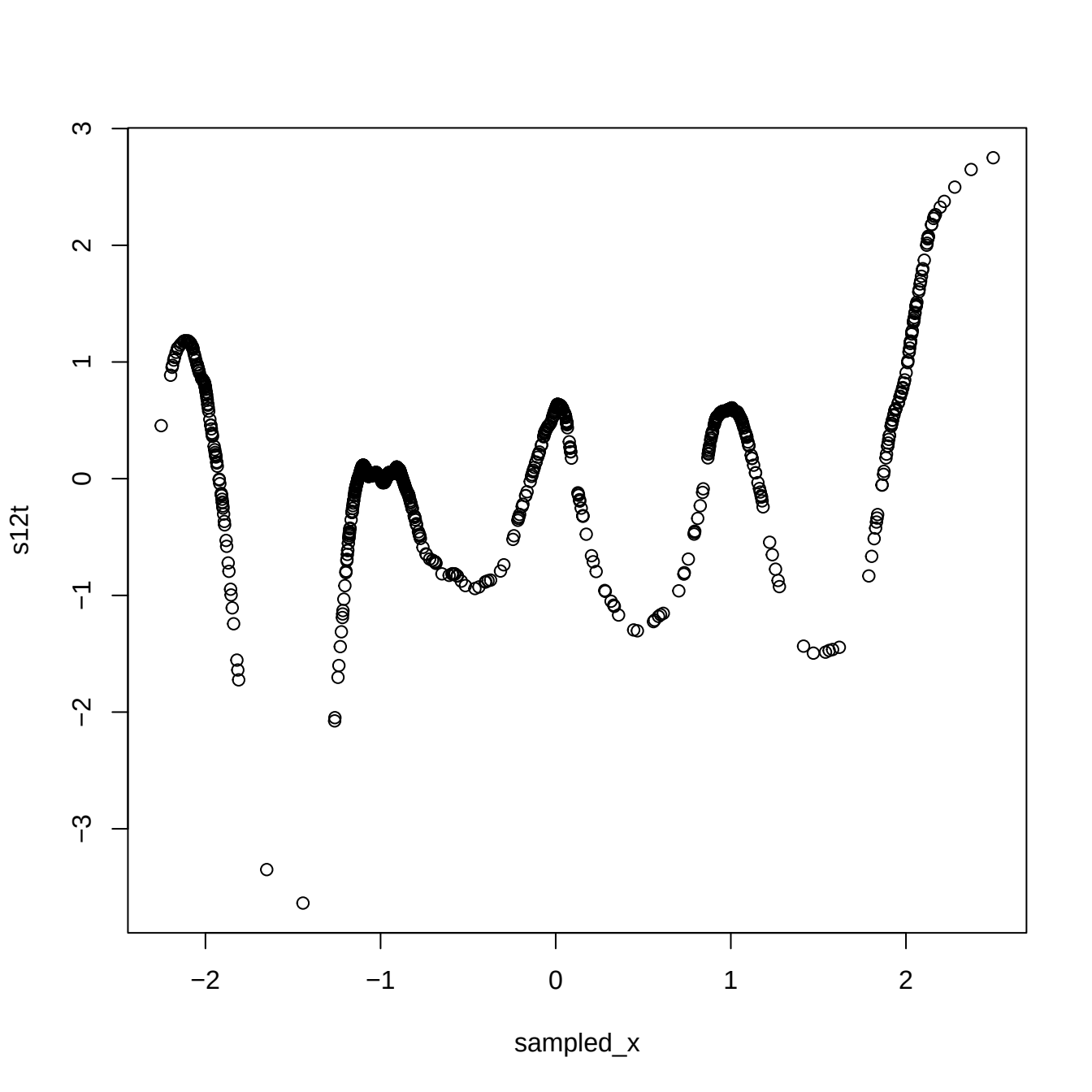
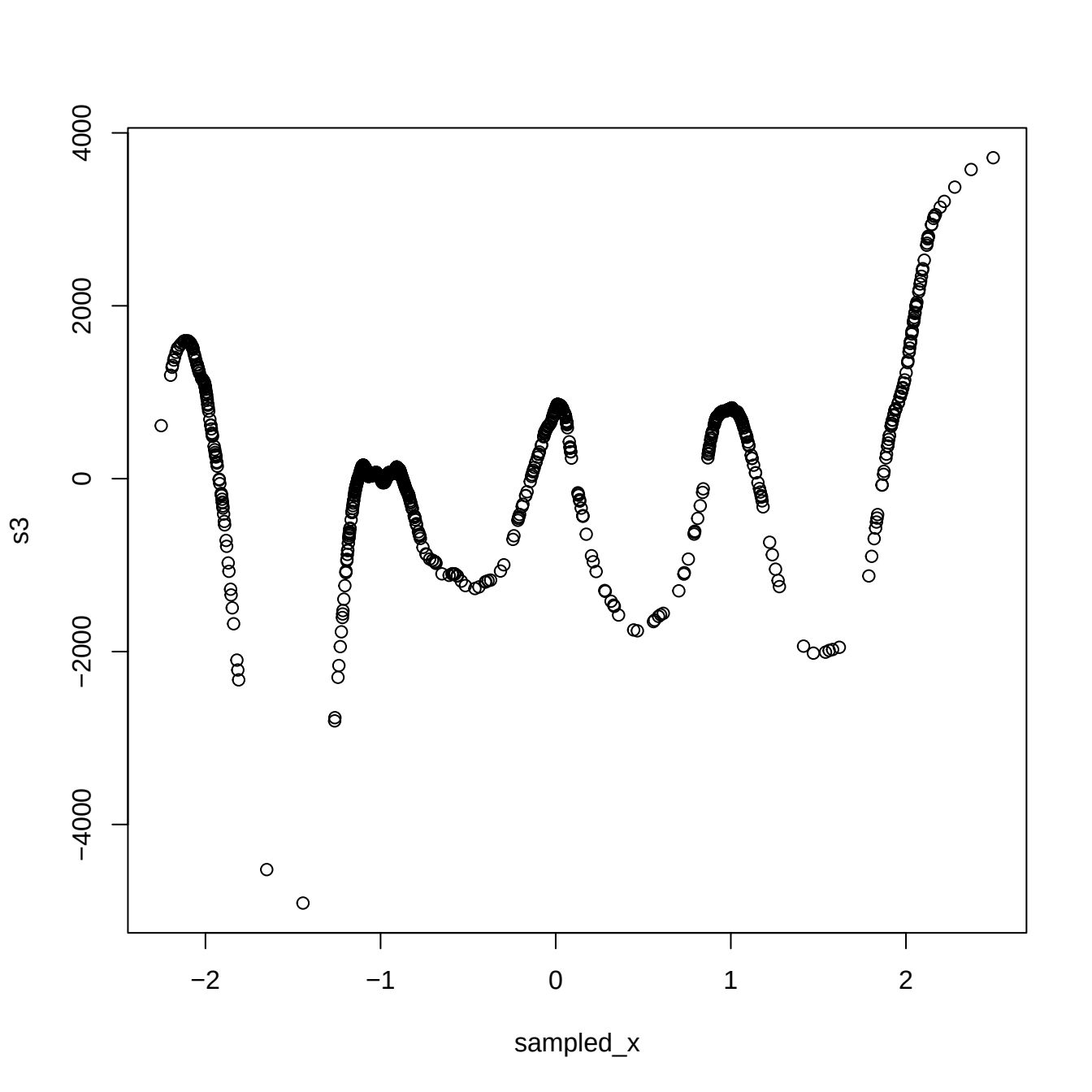

Weights Hat vs Sampled x for lambda_hat = 1e+00 and tau_hat = 7.41e−04
Weights Hat
0.75
0.50
0.25
0.00
−0.25
−2
−1
0
1
2
Sampled x

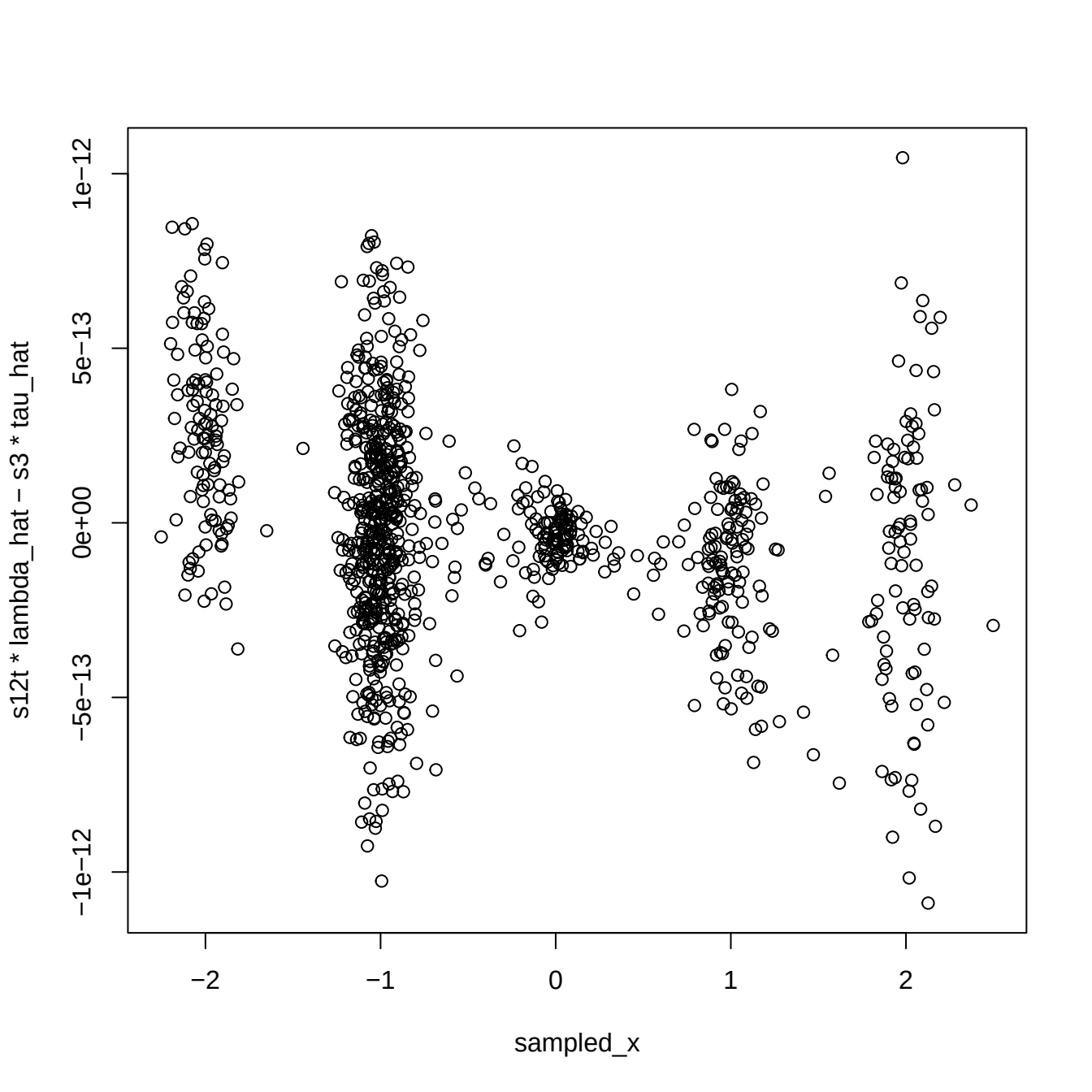

Histogram and Kernel Density Estimate for lambda_hat = 1e+00 and tau_hat = 7.4
Density
2.0
1.5
1.0
0.5
0.0
−2
0
2
Value
Type of density
KDE Adaptive
KEF
True Density

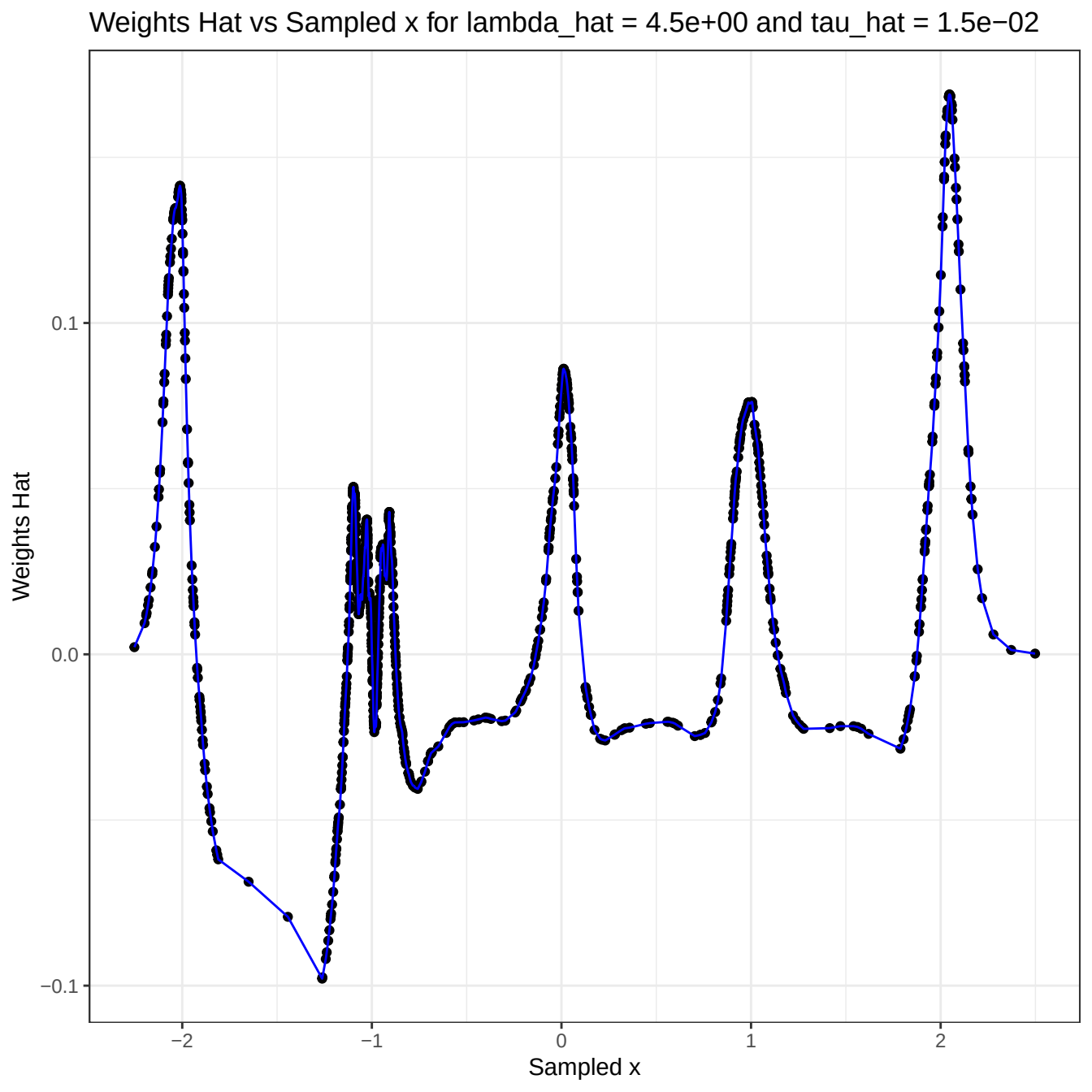

s1
300
200
100
0
−100
−200
−300
−2
−1
0
1
2
sampled_x

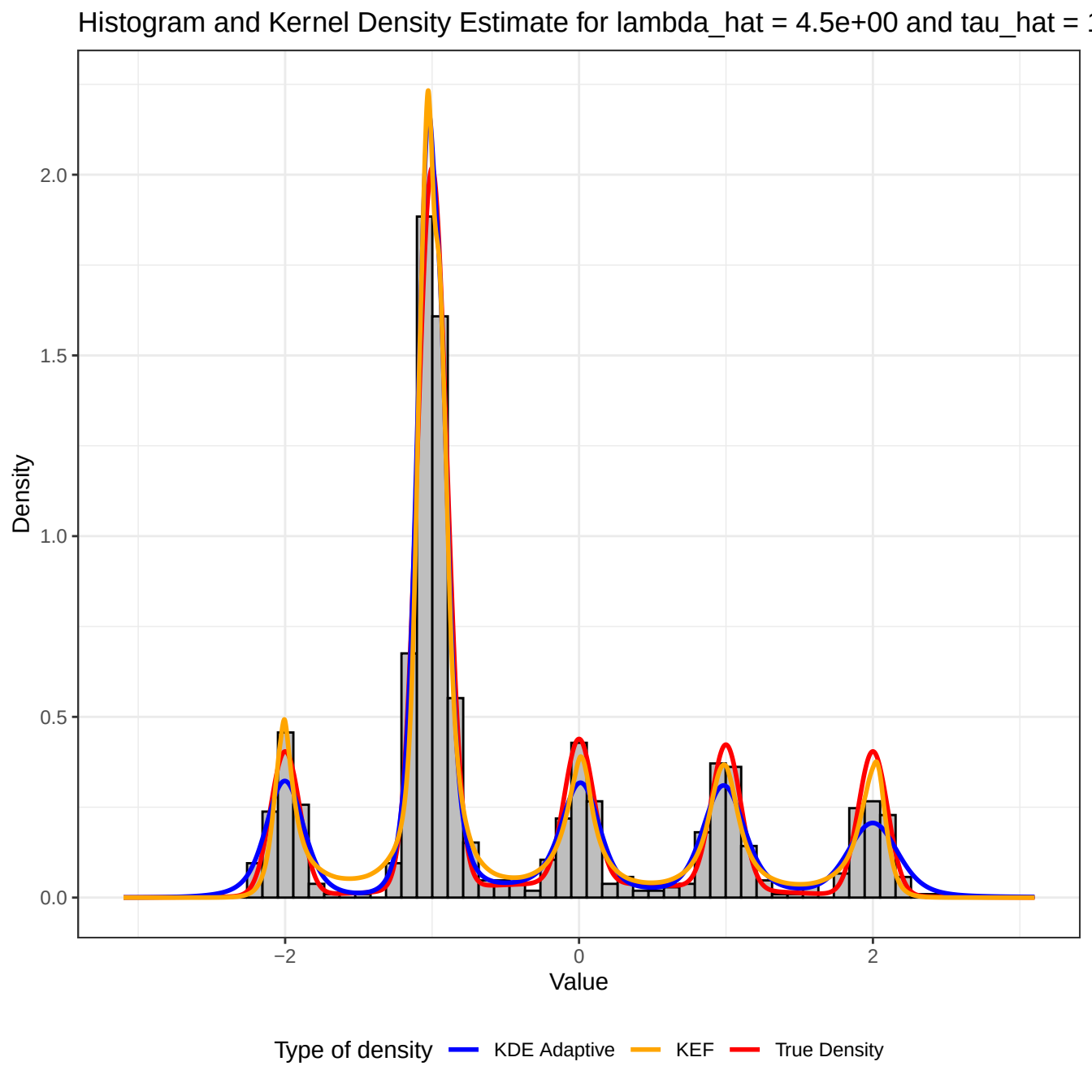

as.numeric(s2)
300
200
100
0
−100
−200
−300
−2
−1
0
1
2
sampled_x

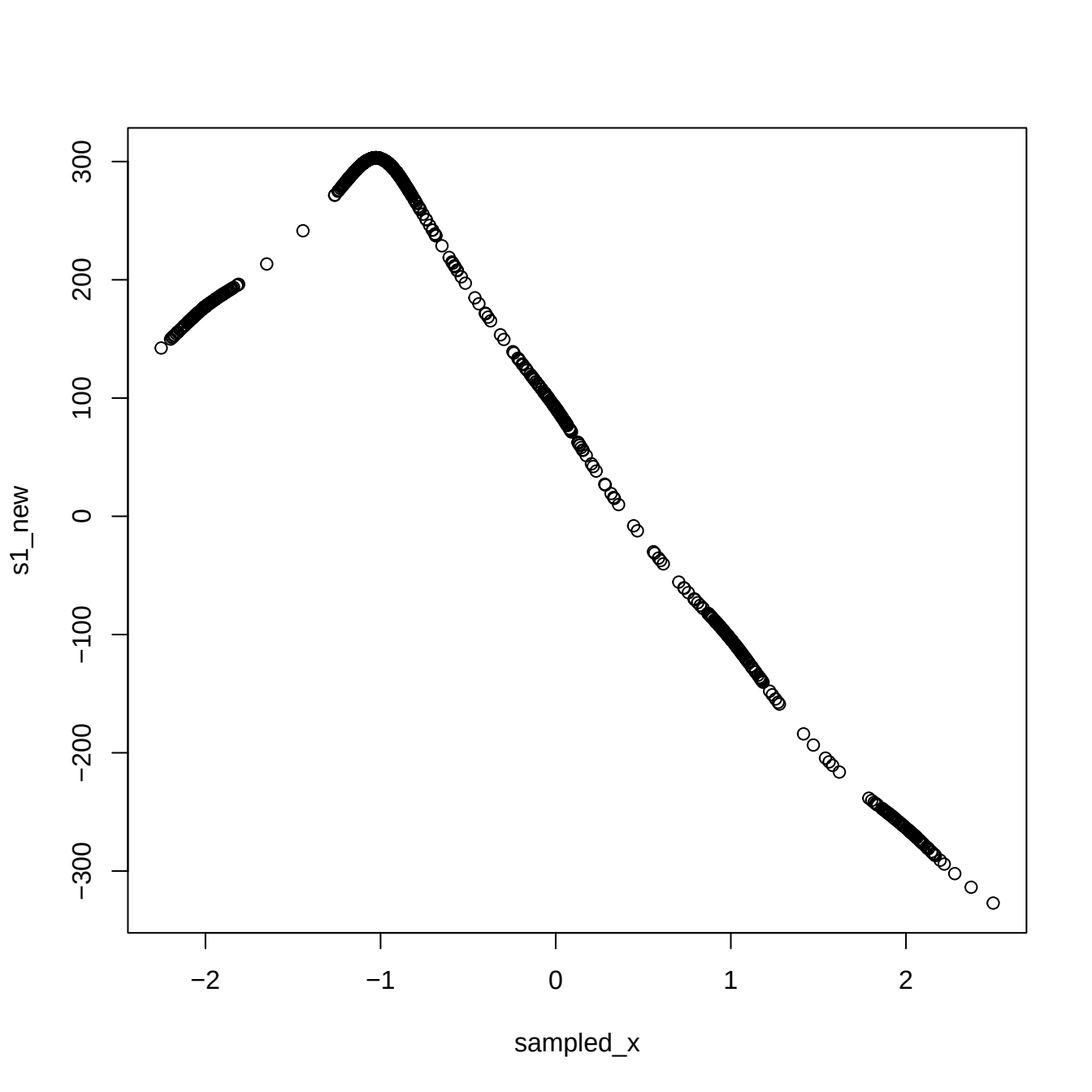

s12t
sampled_x
3
2
1
0
−1
−2
−3
−2
−1
0
1
2

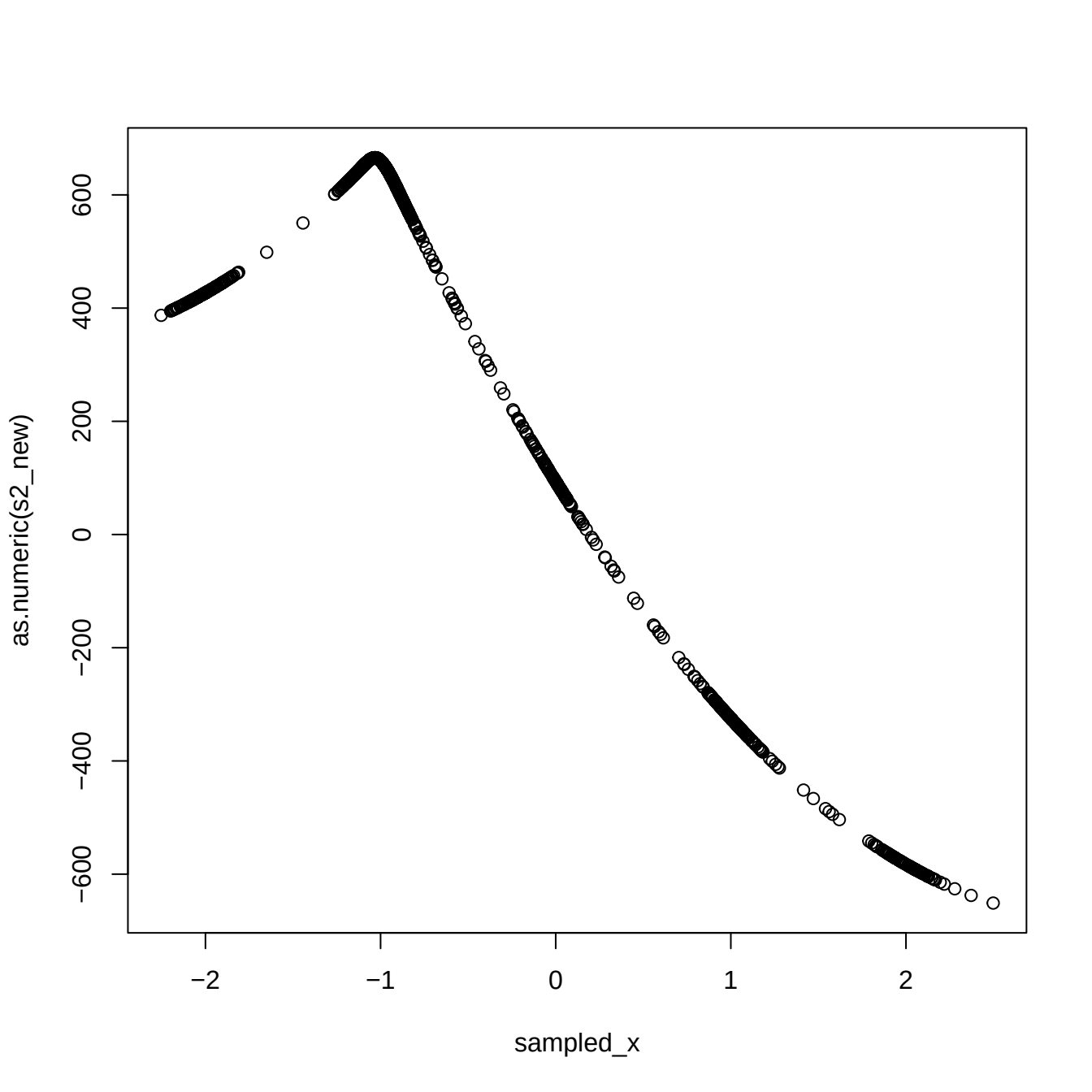

s3
4000
2000
0
−2000
−4000
−2
−1
0
1
2
sampled_x

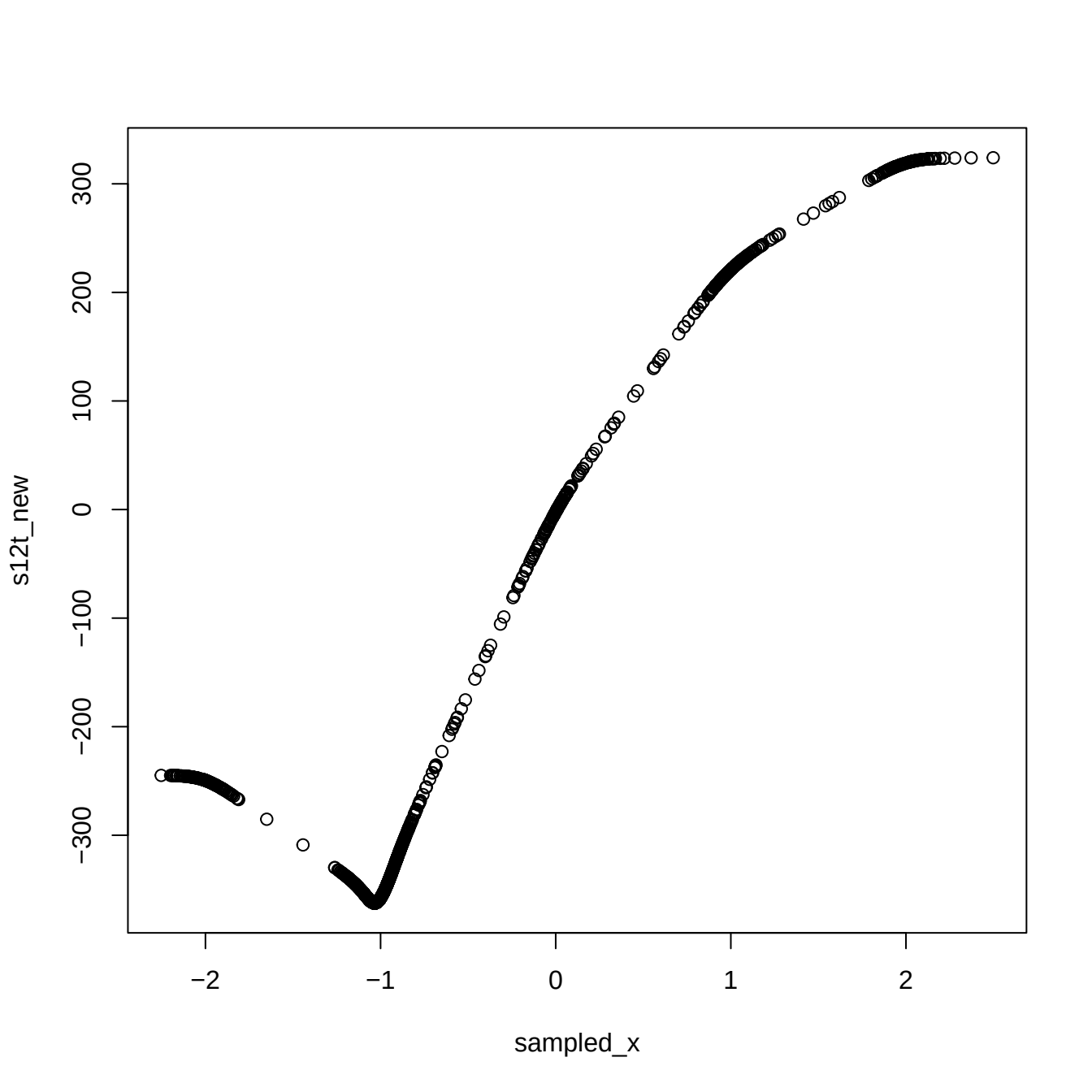

s12t * lambda_hat − s3 * tau_hat
1e−12
5e−13
0e+00
−5e−13
−1e−12
−2
−1
0
1
2
sampled_x

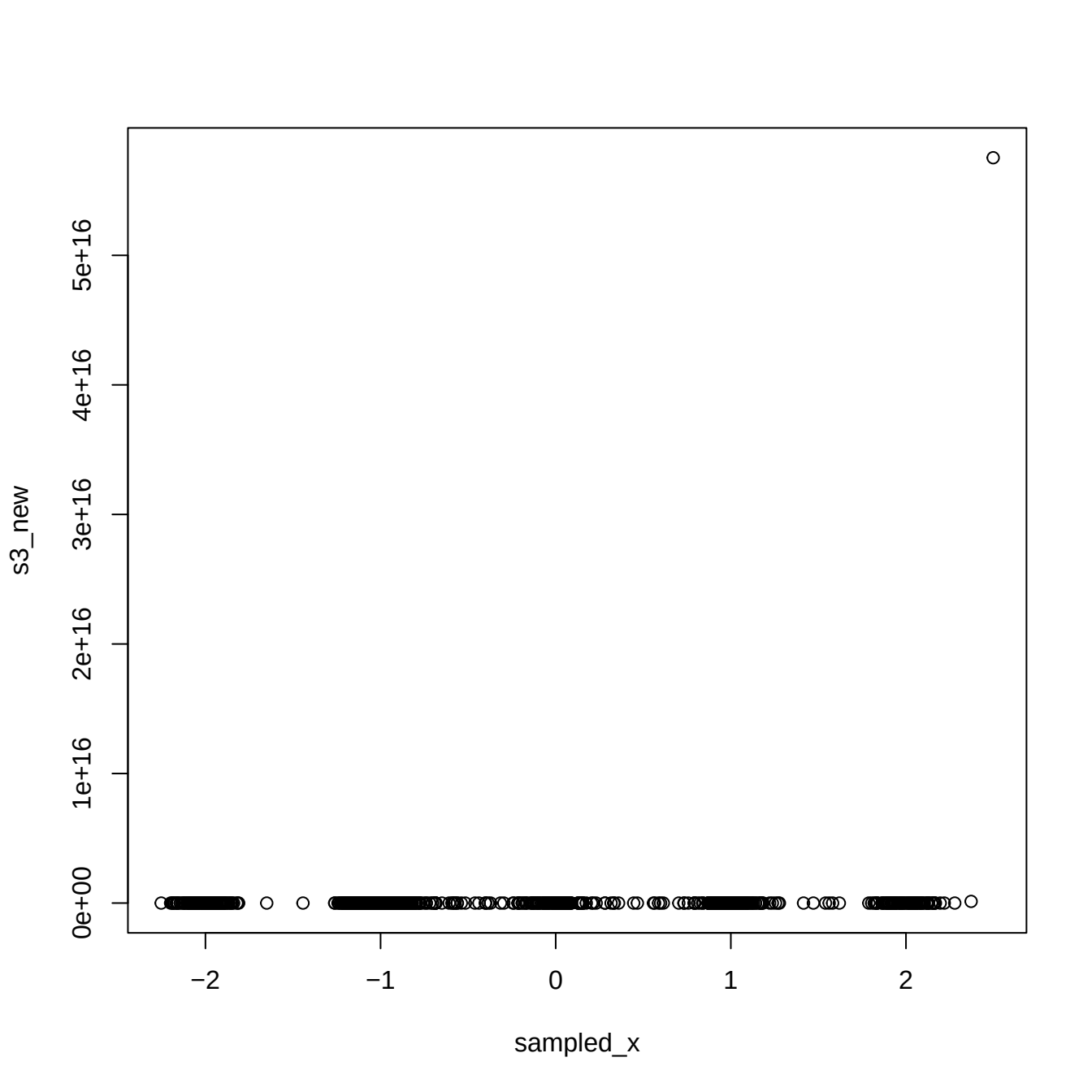

Weights Hat vs Sampled x for lambda_hat = 4.5e+00 and tau_hat = 1.5e−02
Weights Hat
0.1
0.0
−0.1
−2
−1
0
1
2
Sampled x

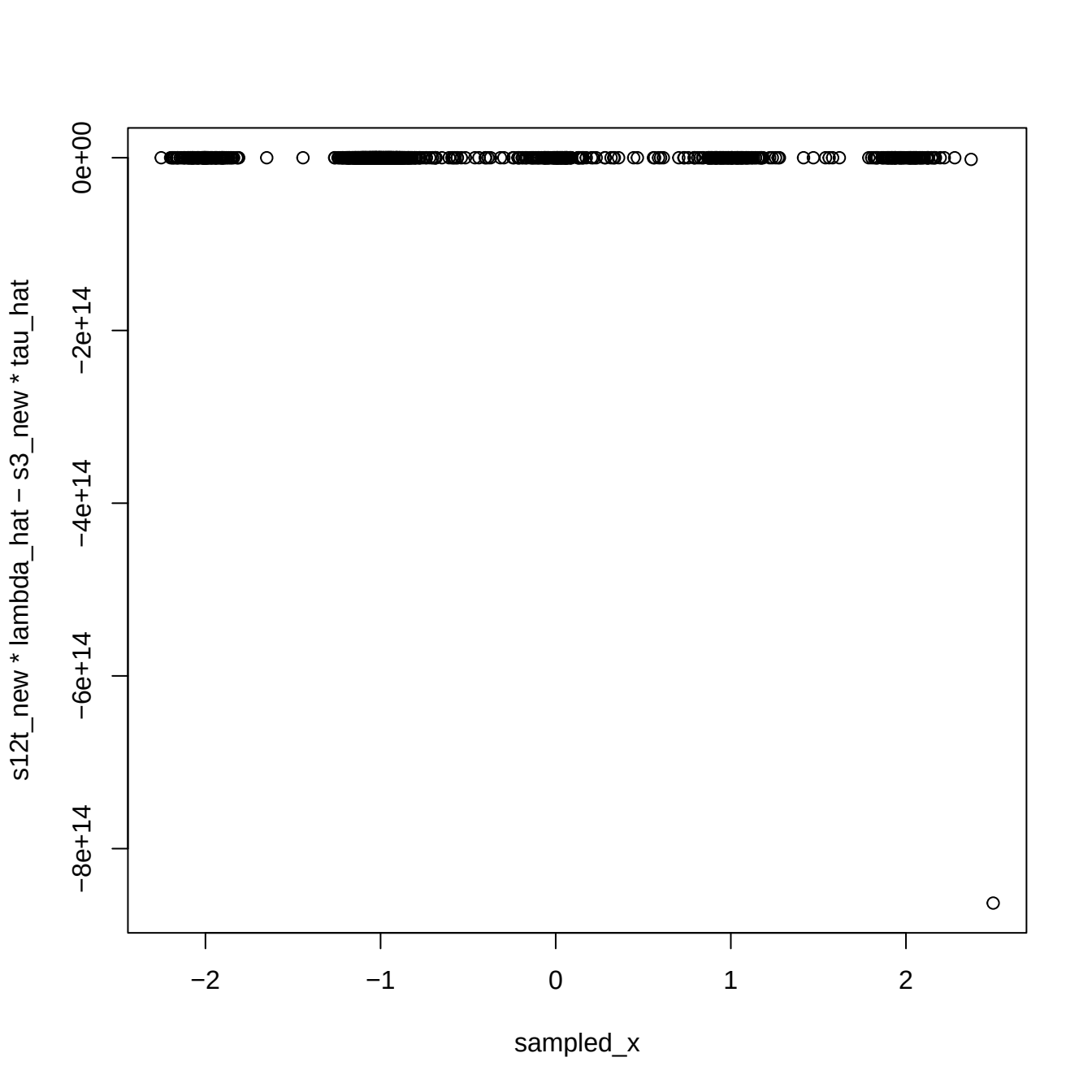

Histogram and Kernel Density Estimate for lambda_hat = 4.5e+00 and tau_hat = 1
Density
2.0
1.5
1.0
0.5
0.0
−2
0
2
Value
Type of density
KDE Adaptive
KEF
True Density

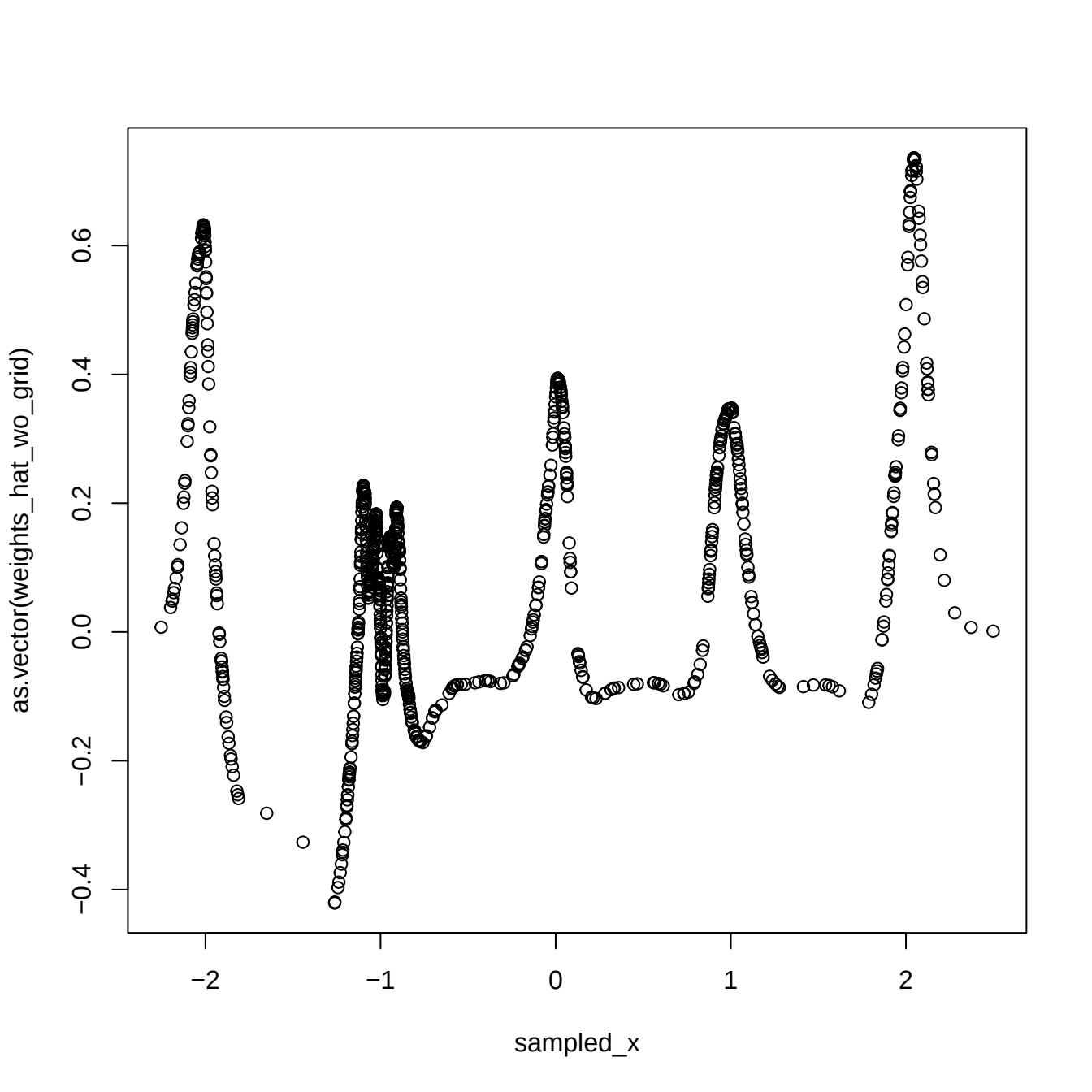

s1_new
300
200
100
0
−100
−200
−300
−2
−1
0
1
2
sampled_x


as.numeric(s2_new)
600
400
200
0
−200
−400
−600
−2
−1
0
1
2
sampled_x


s12t_new
300
200
100
0
−100
−200
−300
−2
−1
0
1
2
sampled_x


s3_new
0e+00
1e+16
2e+16
3e+16
4e+16
5e+16
−2
−1
0
1
2
sampled_x


s12t_new * lambda_hat − s3_new * tau_hat
0e+00
−2e+14
−4e+14
−6e+14
−8e+14
−2
−1
0
1
2
sampled_x


as.vector(weights_hat_wo_grid)
0.6
0.4
0.2
0.0
−0.2
−0.4
−2
−1
0
1
2
sampled_x