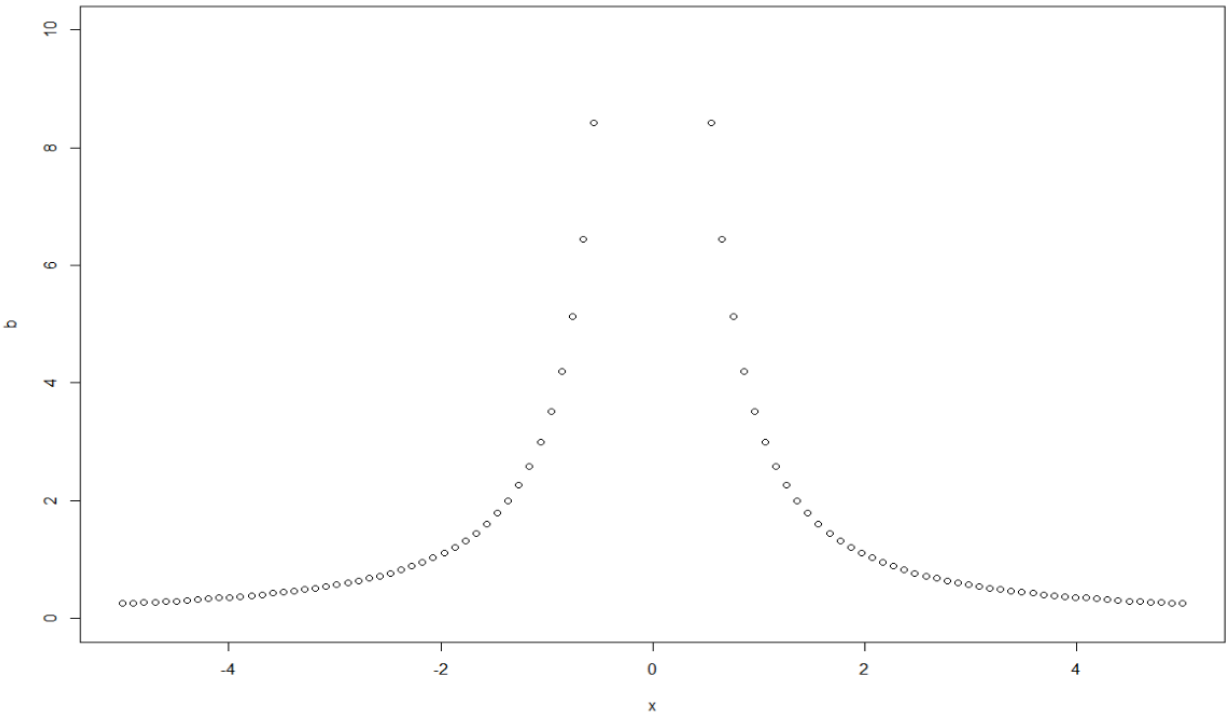
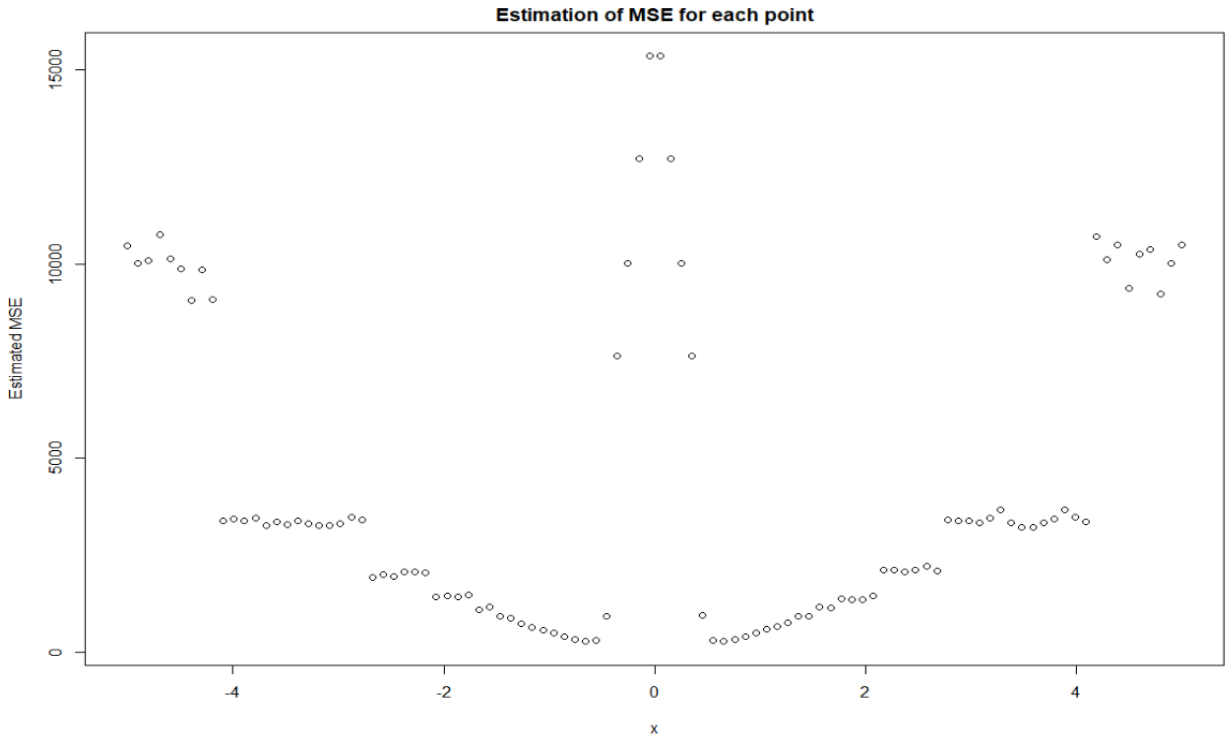
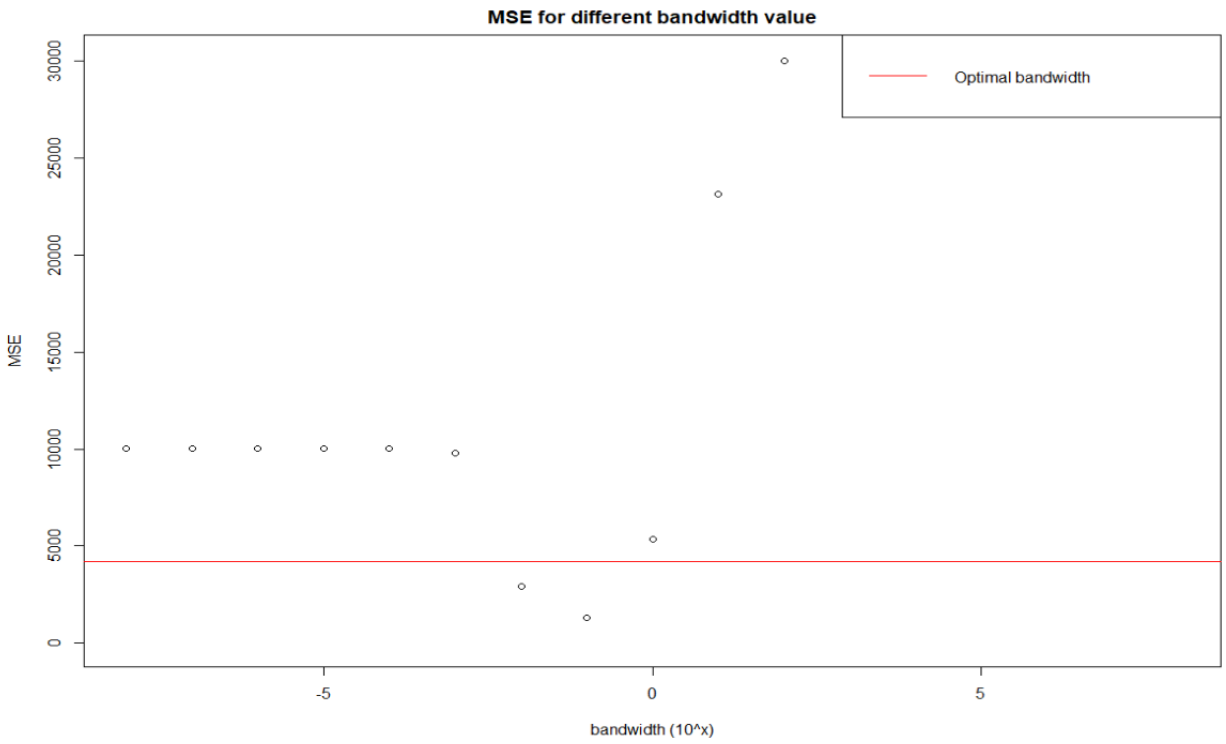
1. Sample Size = 100, Standard Deviation= 100, number of simulations = 1000

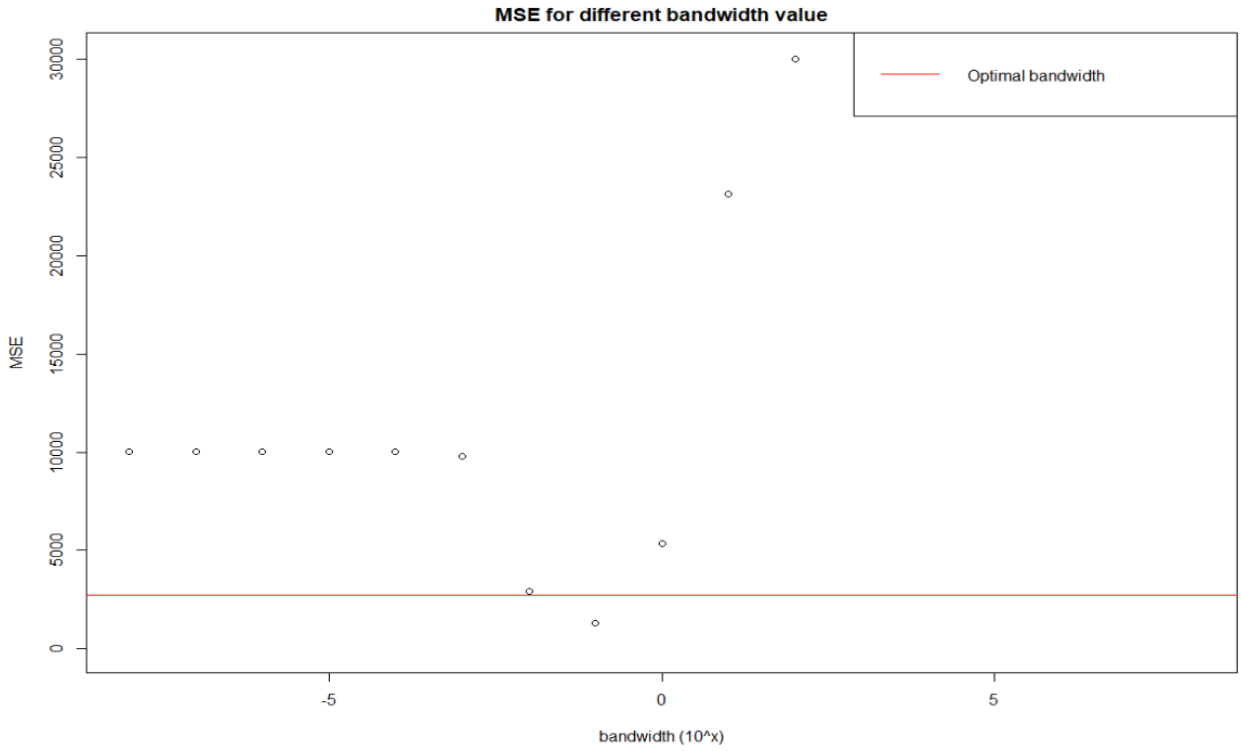


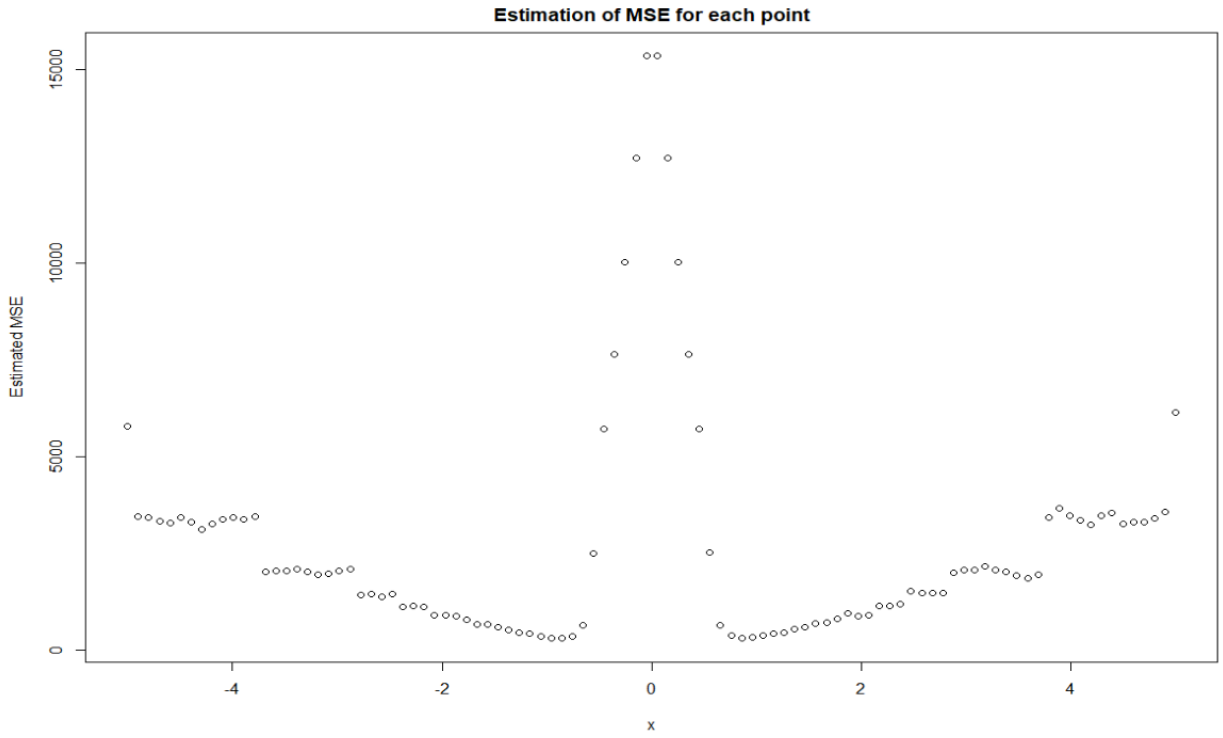
Window = 0.3*bandwidth



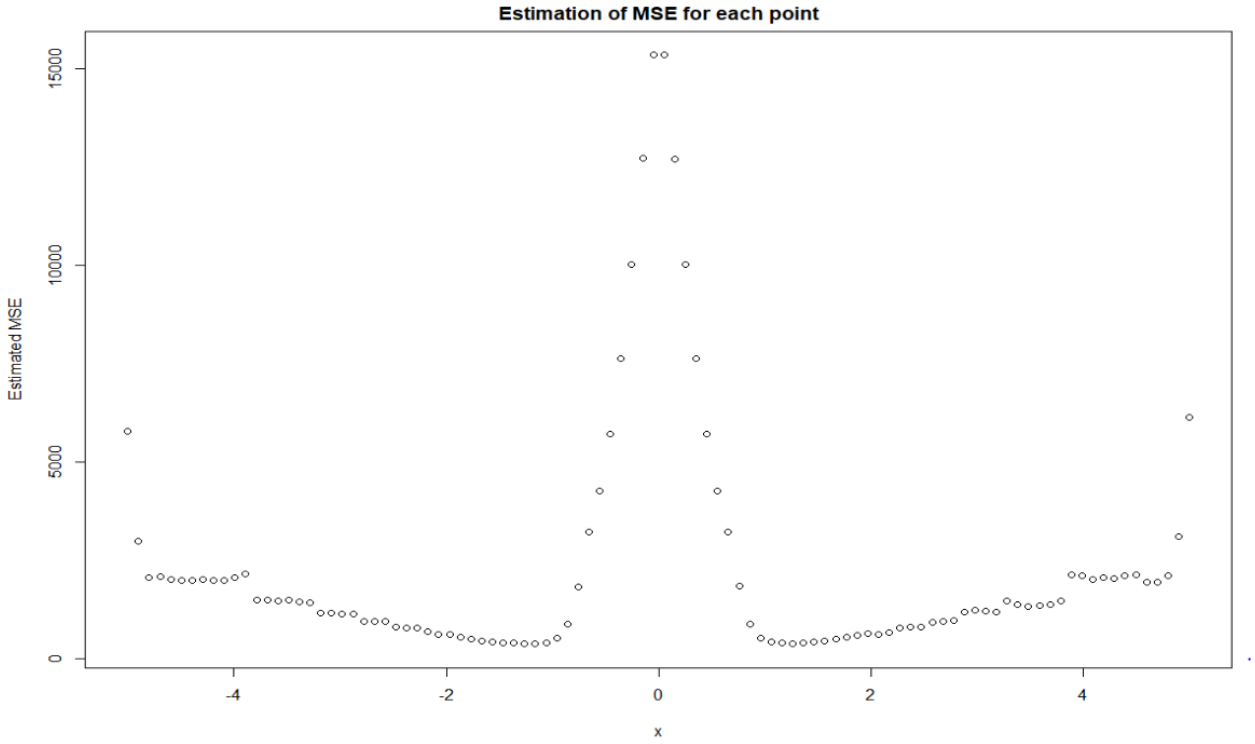


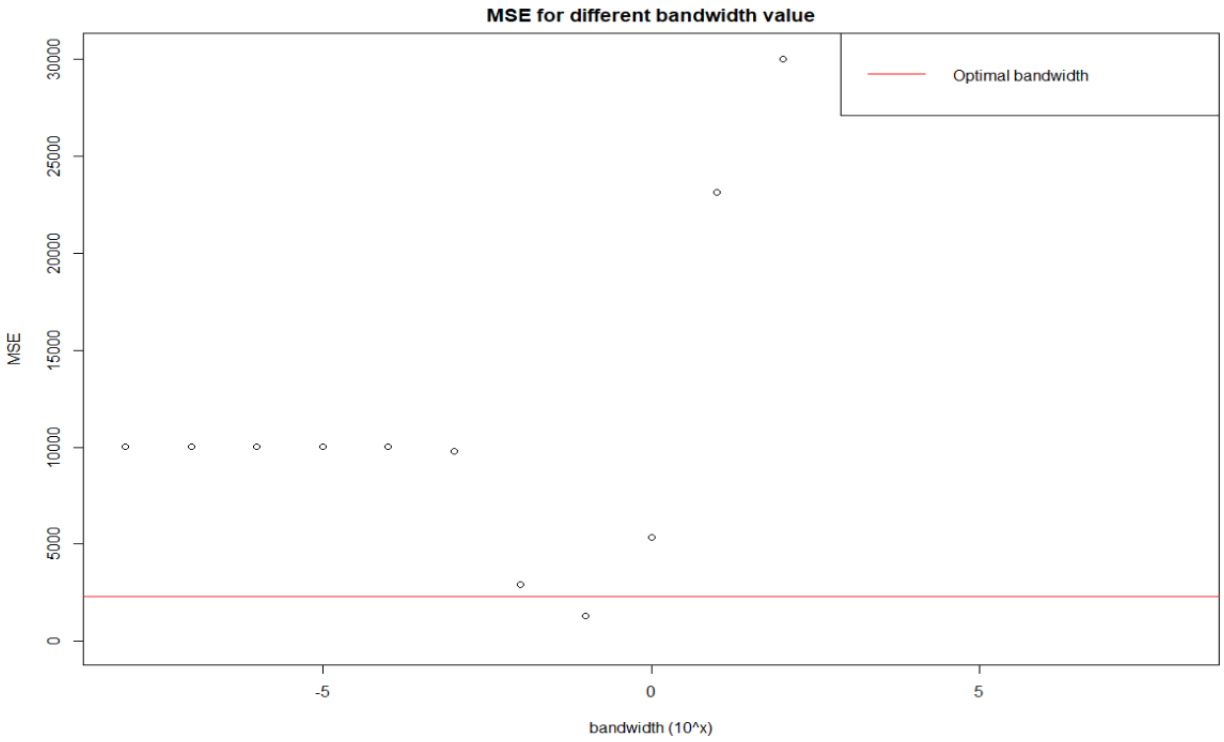
Window = 0.5*bandwidth



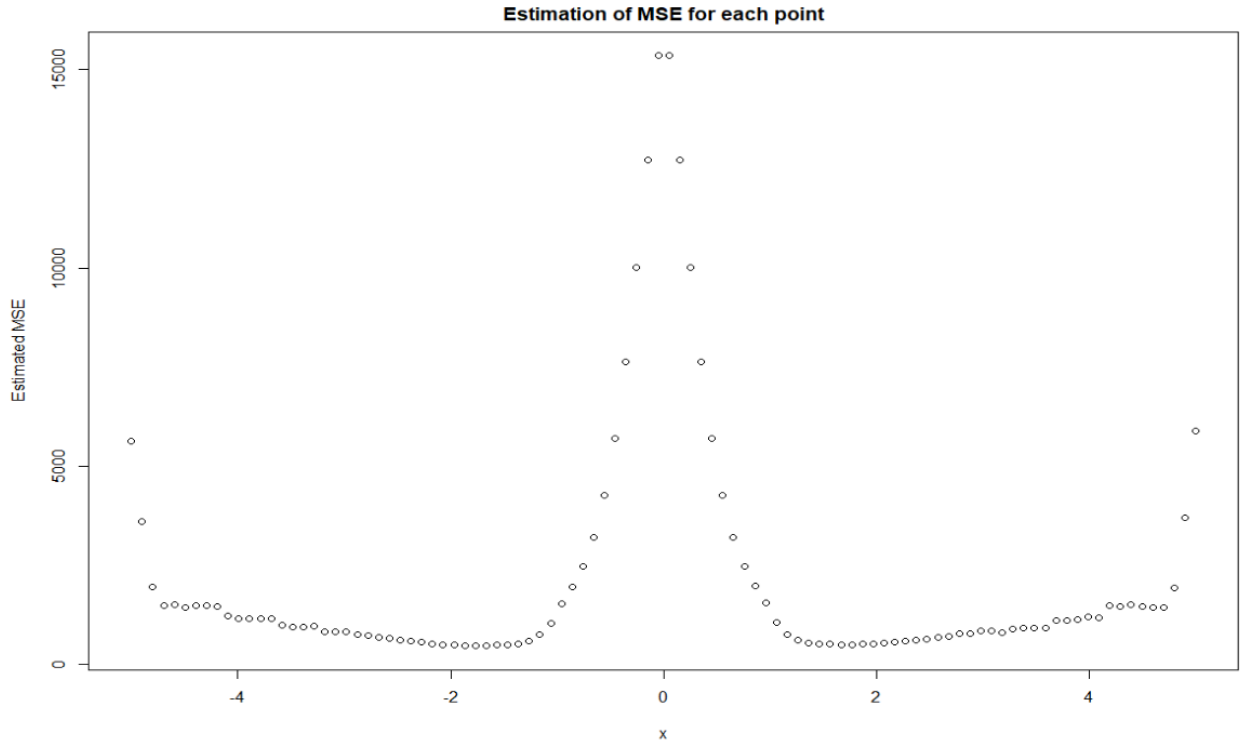


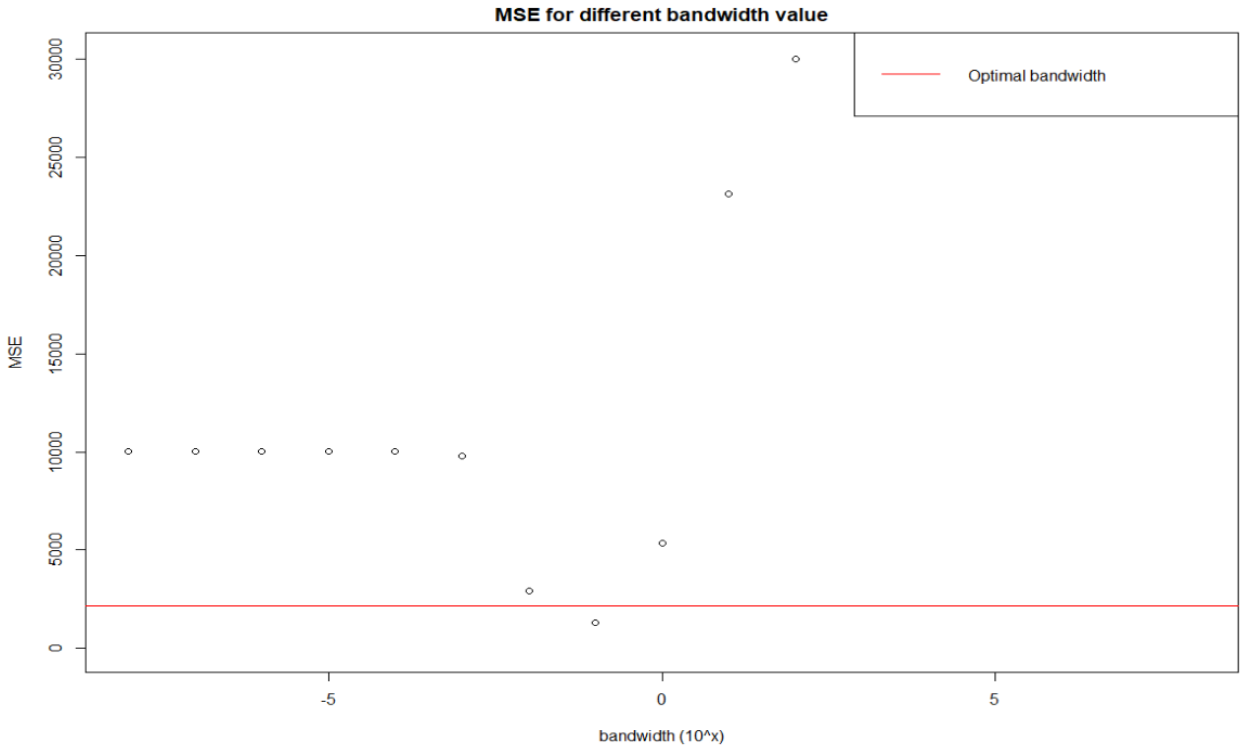
Window = 0.8*bandwidth





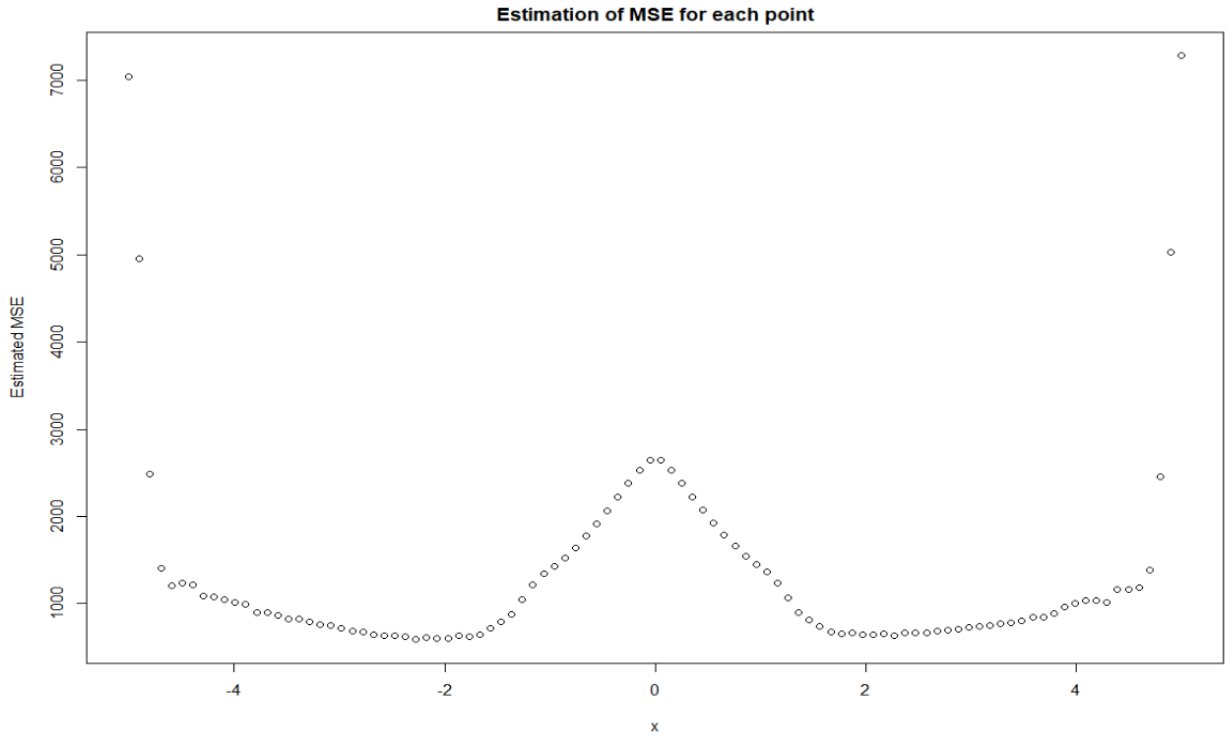
Window = 1*bandwidth



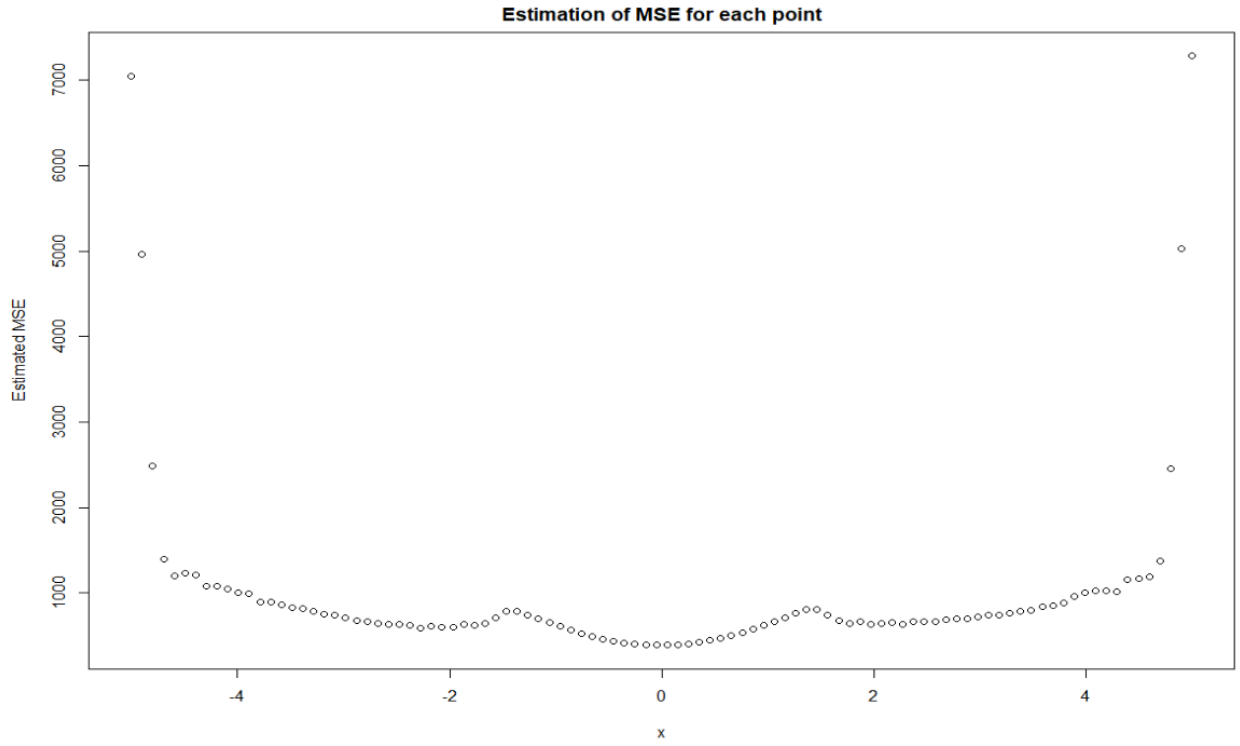


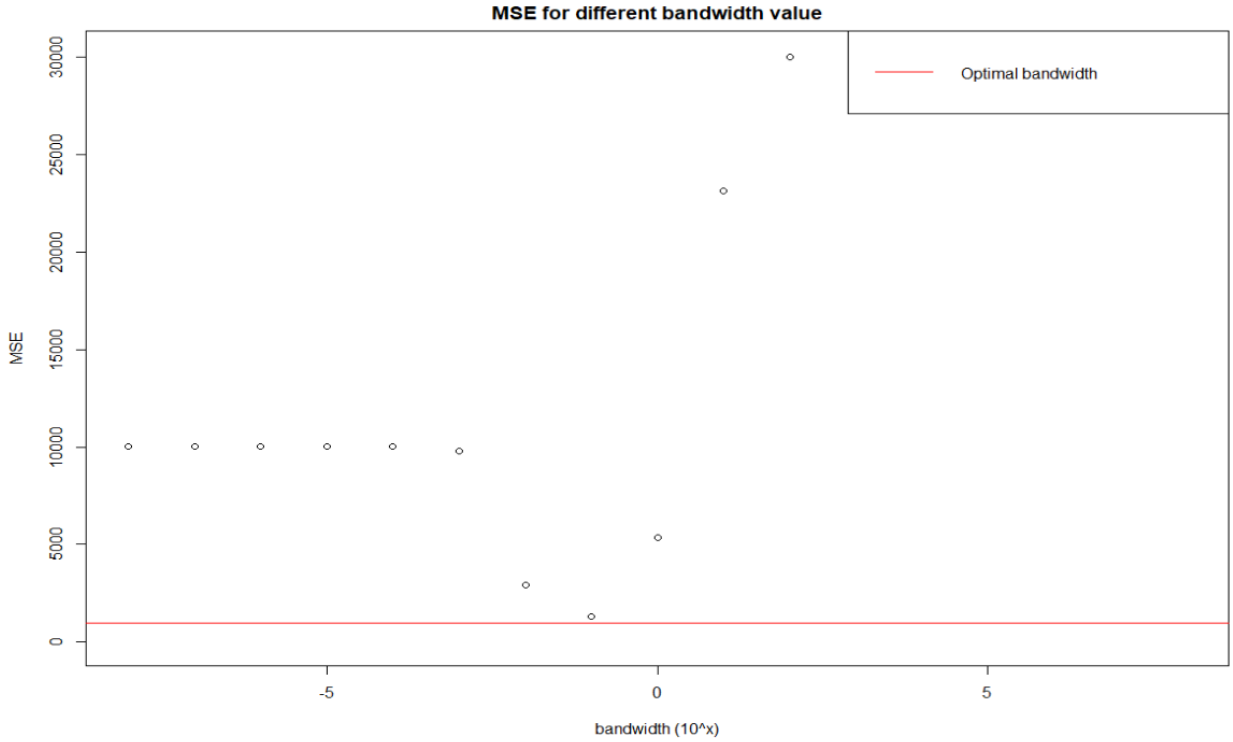
Fixed window (i.e the window does not depend on the bandwidth)

window = 0.8*range of X

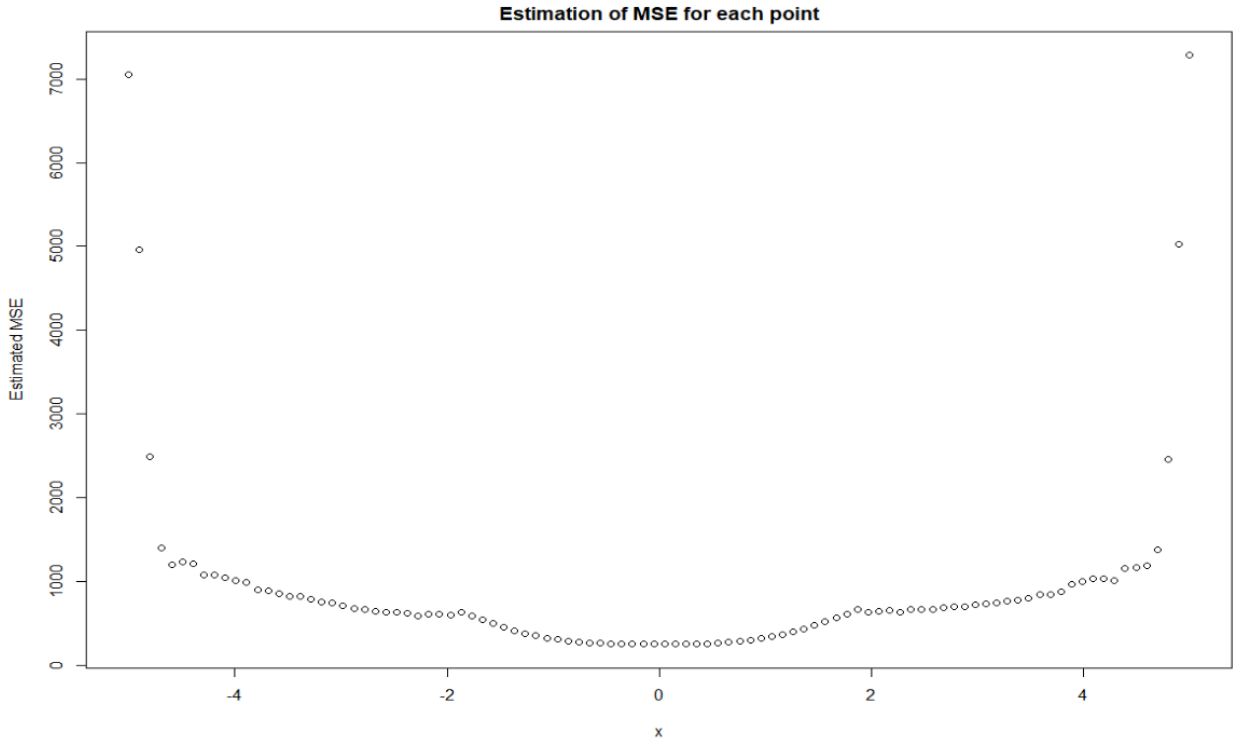


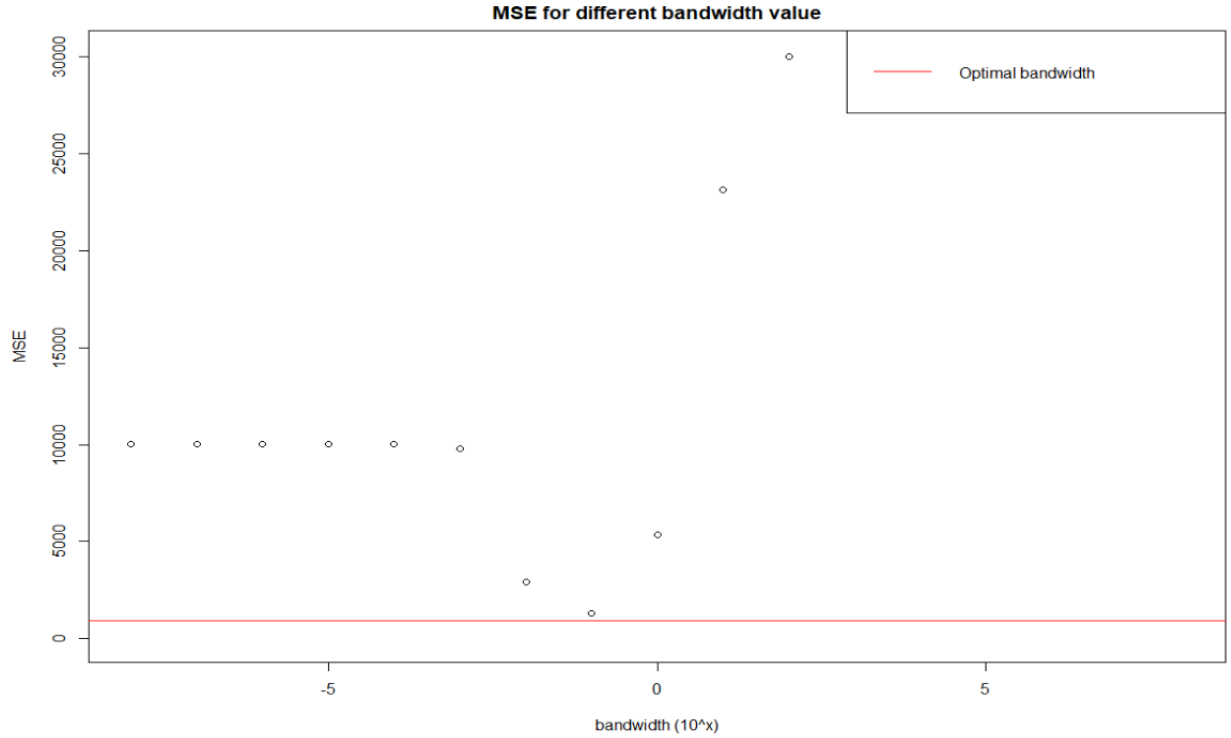
Window = 0.6*range of X





Window = 0.4*range of X


Estimation of MSE for each point
Estimated MSE
0
1000
2000
3000
4000
5000
6000
7000
-4
-2
0
2
4
x


MSE for different bandwidth value
MSE
0
5000
10000
15000
20000
25000
30000
-5
0
5
bandwidth (10^x)
Optimal bandwidth