Statistical Research Skills - Assignment 3

Yile Shi

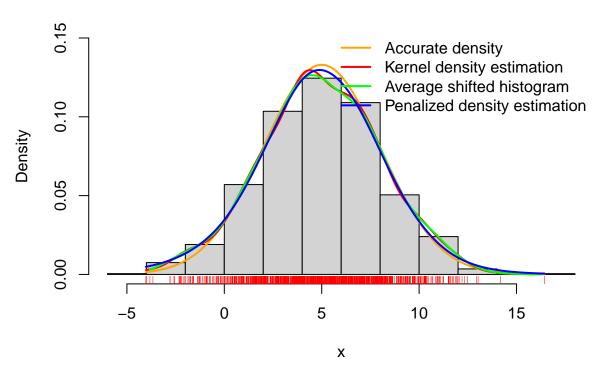
2022/4/16

Overview

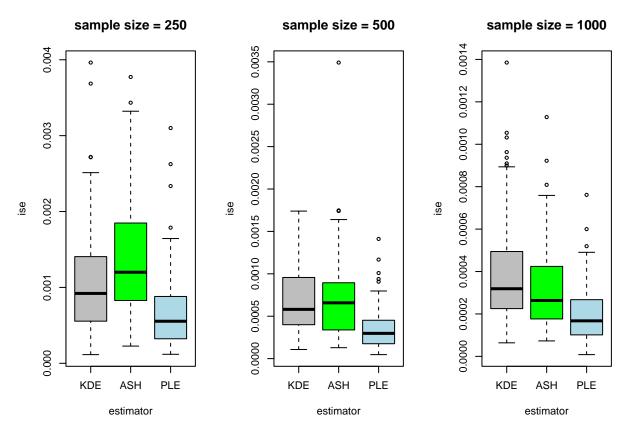
Data Generating Processes and Preliminary Experiments

- Kernel Density Estimation KSE
- Average Shifted Histogram ASH
- Penalized Likelihood Estimation PLE

Density plot of Normal(5, 9)



Monte Carlo Simulation Study



Critical values for mean ISE of different methods

