Simulated vs Exact

Density
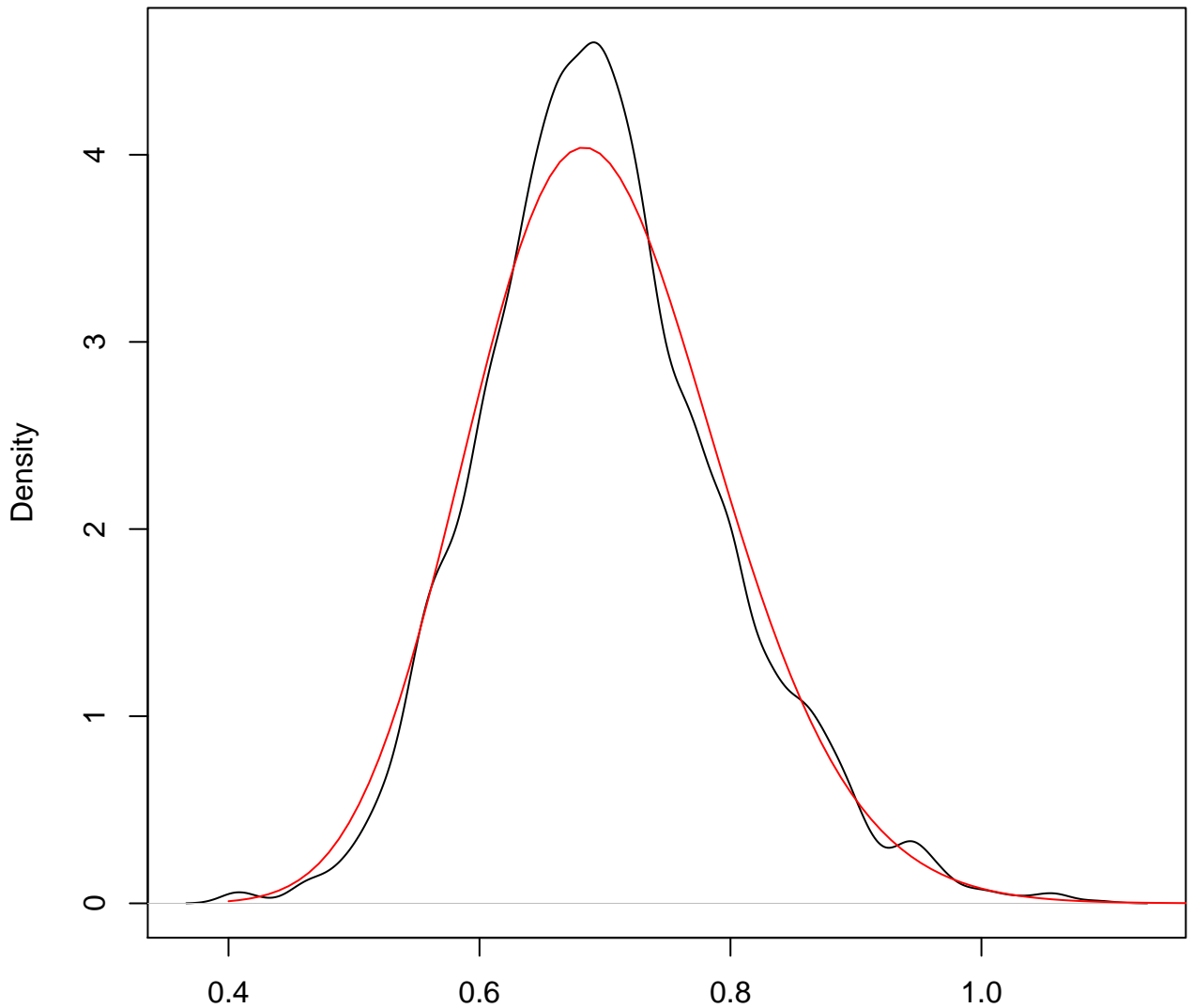
N = 10000   Bandwidth = 0.01318