

1. KDE Plot

Recall the definition of a KDE: given a sample x_1, x_2, \dots, x_n from an unknown distribution f the kernel density estimate of f at point x with kernel K_b is defined as

$$\hat{f}(x; b) = \frac{1}{n} \sum_{i=1}^n K_b(x - x_i)$$

where the kernel must satisfy $\int_{-\infty}^{\infty} K(u) du = 1$ and $K(-u) = K(u)$. The parameter b is known as the bandwidth and controls the width of the kernel used.

- generate data from the exponential distribution with scale 1
- write a function that computes a KDE with a Gaussian kernel. Here the bandwidth refers to the standard deviation of the Gaussian kernel.
- plot both the data you generated as X's and the KDE as a line plot on the same axis

2. Recreate the Images Below

hint: `plt.scatter`

