

- The density estimate can also be written as

$$p_n(\mathbf{x}) = \frac{1}{n} \sum_{i=1}^n \delta_n(\mathbf{x} - \mathbf{x}_i) \quad \text{where} \quad \delta_n(\mathbf{x}) = \frac{1}{V_n} \varphi\left(\frac{\mathbf{x}}{h_n}\right).$$

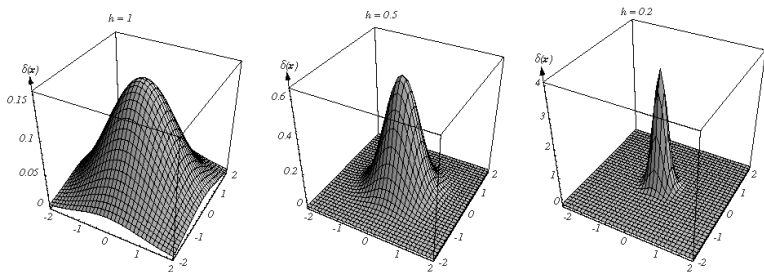


Figure : Examples of two-dimensional circularly symmetric Parzen windows functions for three different values of h_n . The value of h_n affects both the amplitude and the width of $\delta_n(\mathbf{x})$.