prior predictive density
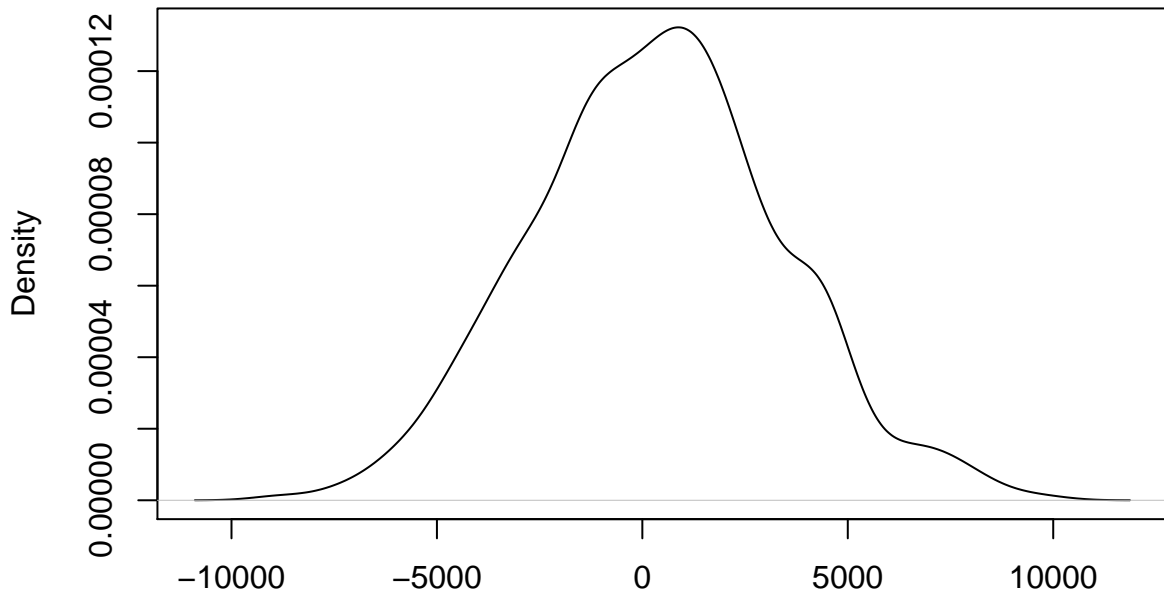
Density

N = 1000   Bandwidth = 666.2