

University of Edinburgh, School of Mathematics
Statistical Research Skills
Assignment 3 - Simulation Report

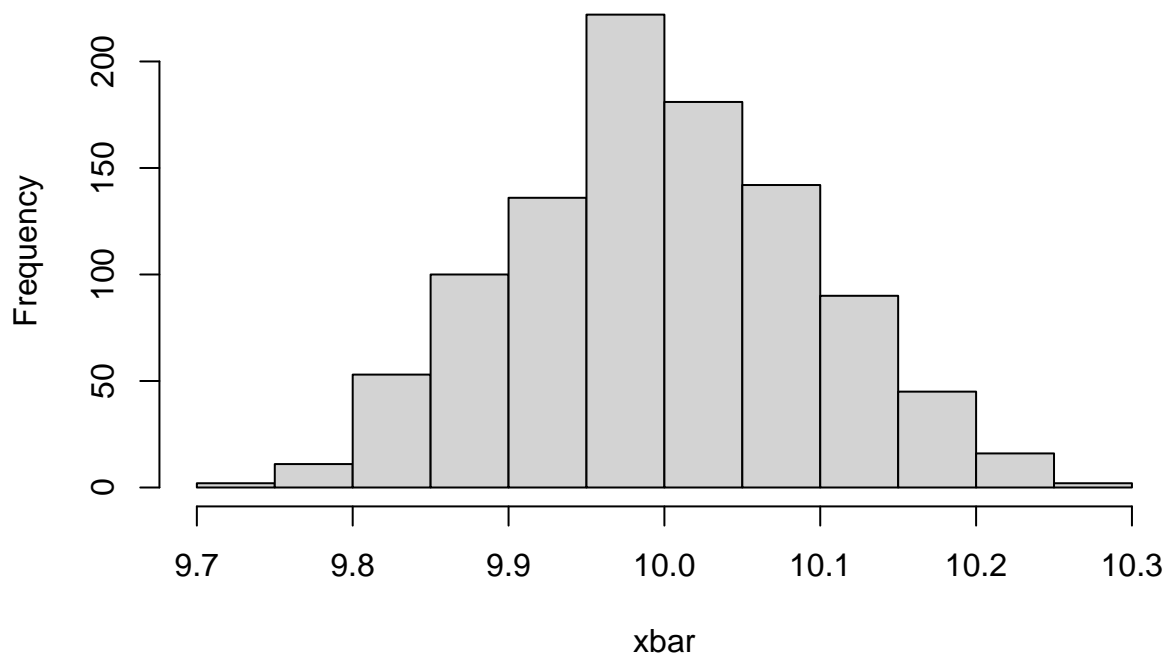
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Let $X_1, \dots, X_n \stackrel{\text{iid}}{\sim} f$. The kernel

$$\hat{f}(x) = \frac{1}{n} \sum_{i=1}^n K_h(x - X_i)$$

Histogram of xbar



One Shot experiment