

1 fig 1 - handwritten page 2

estimate of the density
at a given point \underline{x}

observations

2 fig 2 - handwritten page 2

Gaussian kernel

histogram kernel

H

u

3 fig 3 - handwritten page 4

true density

P

\hat{P}

estimated density
(optimal w.r.t E^T)

4 fig 4 - handwritten page 5

test data

model density I

model density II

5 fig 5 - handwritten page 8

Gauss

\underline{w}^*

$\hat{\underline{w}}$

width² (variance) given
by Fisher information matrix
(\leadsto error measure for $\hat{\underline{w}}$)