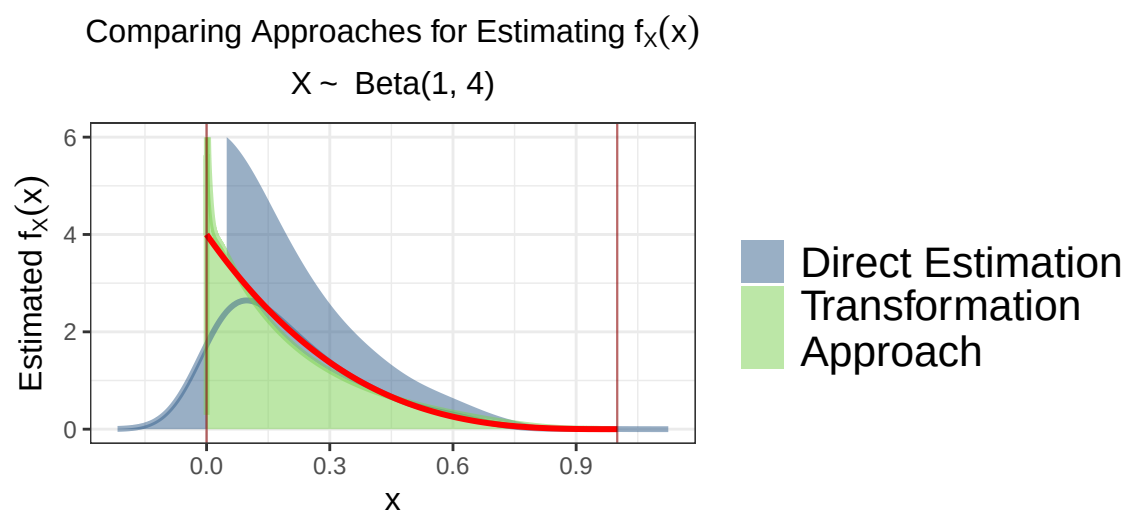
Comparing Approaches for Estimating $f_X(x)$
X ~ Beta(1, 4)
Estimated $f_X(x)$
6
4
2
0
0.0
0.3
0.6
0.9
x
Direct Estimation
Transformation
Approach

G