Comparing Approaches for Estimating $f_X(x)$
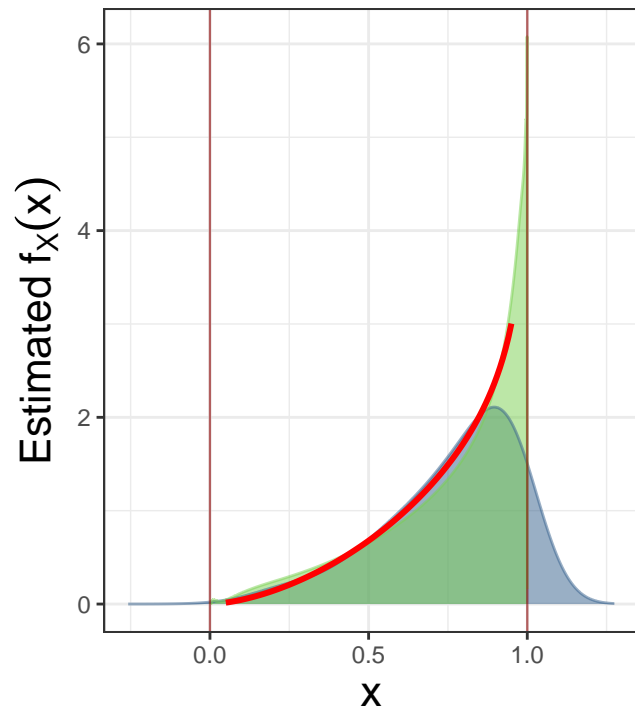
$X \sim \text{Beta}(2.6, 0.8)$

Estimated $f_X(x)$

Direct Estimation
Transformation Approach