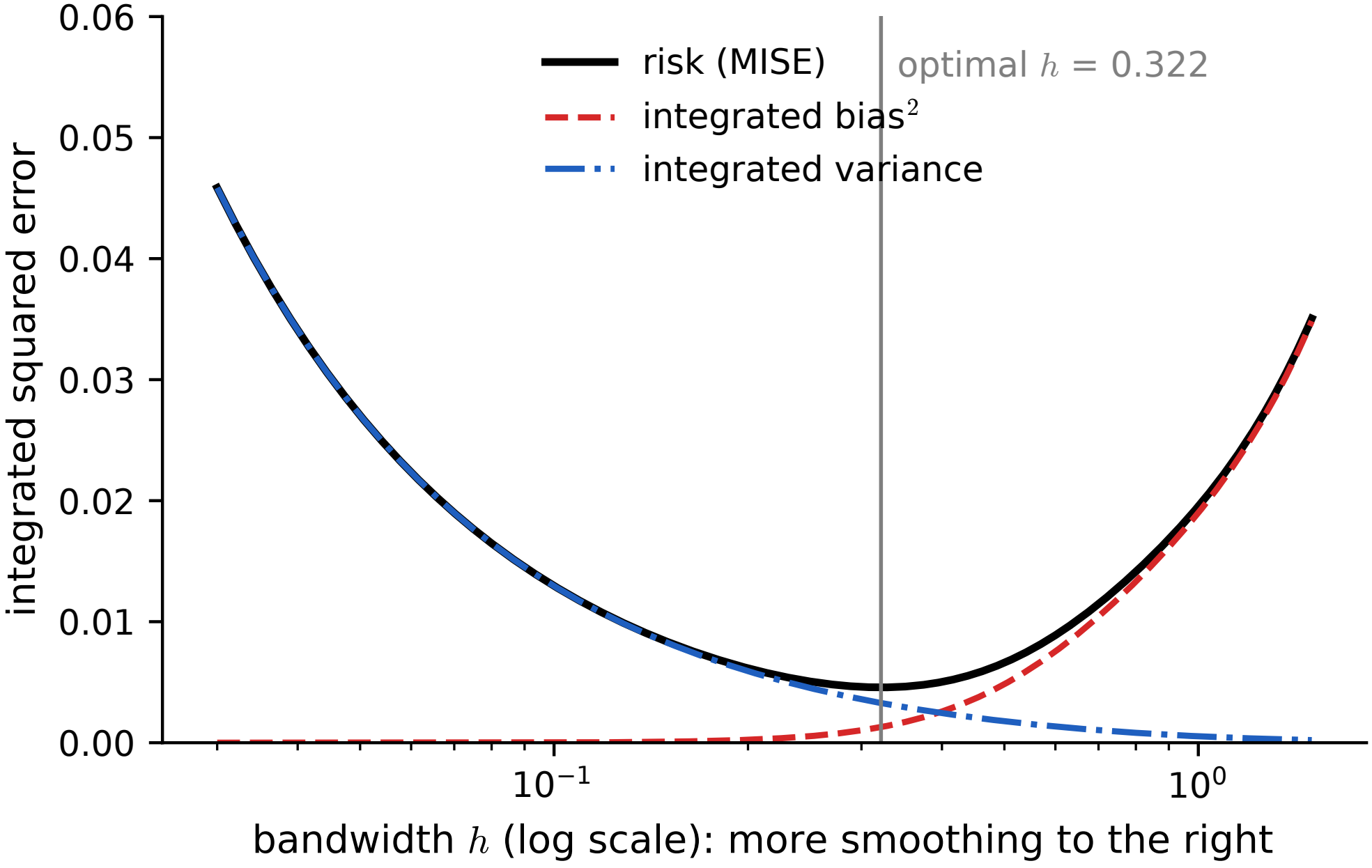

risk (MISE)
integrated bias^2
integrated variance
optimal h = 0.322
integrated squared error
0.06
0.05
0.04
0.03
0.02
0.01
0.00
10^{-1}
10^{0}
bandwidth h (log scale): more smoothing to the right