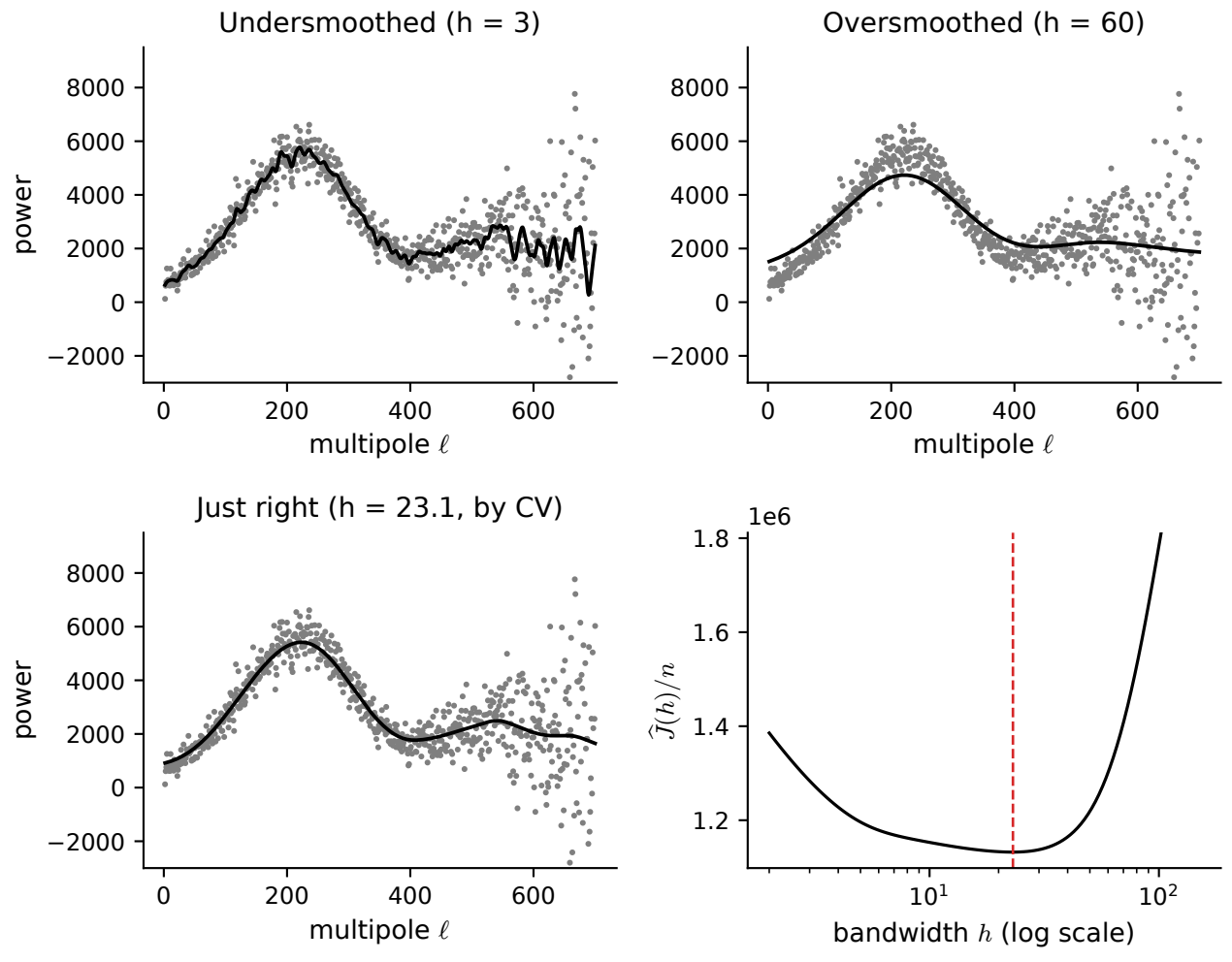

Undersmoothed (h = 3)
Oversmoothed (h = 60)
Just right (h = 23.1, by CV)
power
multipole ℓ
8000
6000
4000
2000
0
−2000
0
200
400
600
1e6
1.8
1.6
1.4
1.2
$\widehat{J}(h)/n$
10^1
10^2
bandwidth h (log scale)