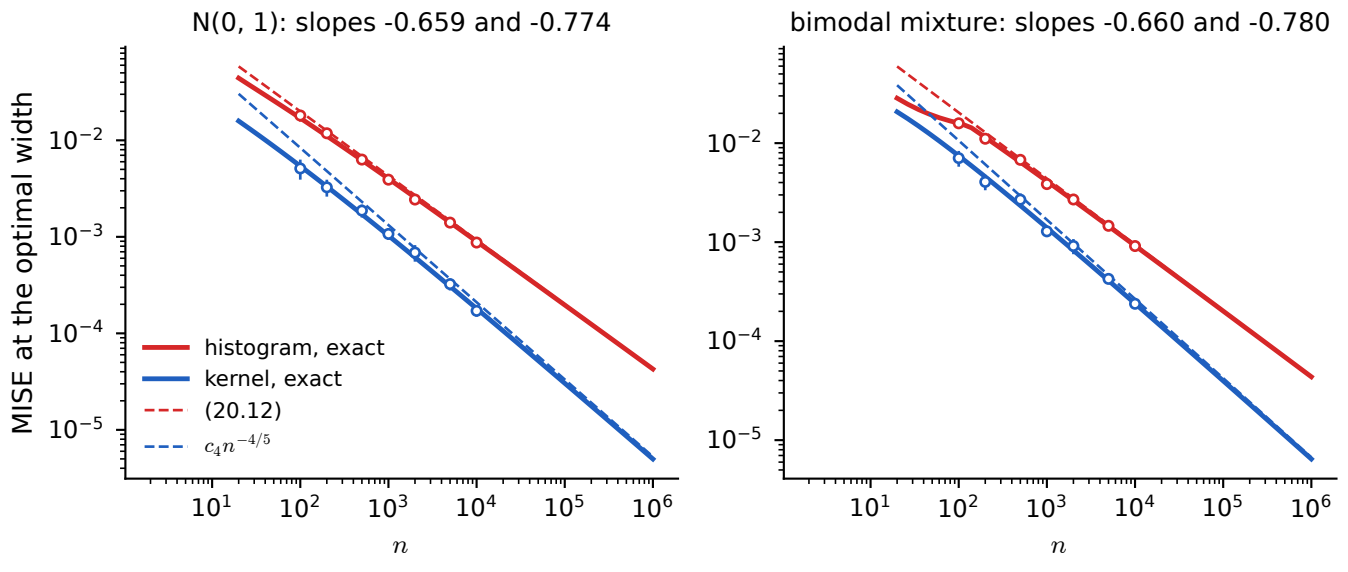

N(0, 1): slopes -0.659 and -0.774
bimodal mixture: slopes -0.660 and -0.780
MISE at the optimal width
10^{-2}
10^{-3}
10^{-4}
10^{-5}
histogram, exact
kernel, exact
(20.12)
$c_4 n^{-4/5}$
10^1
10^2
10^3
10^4
10^5
10^6
n