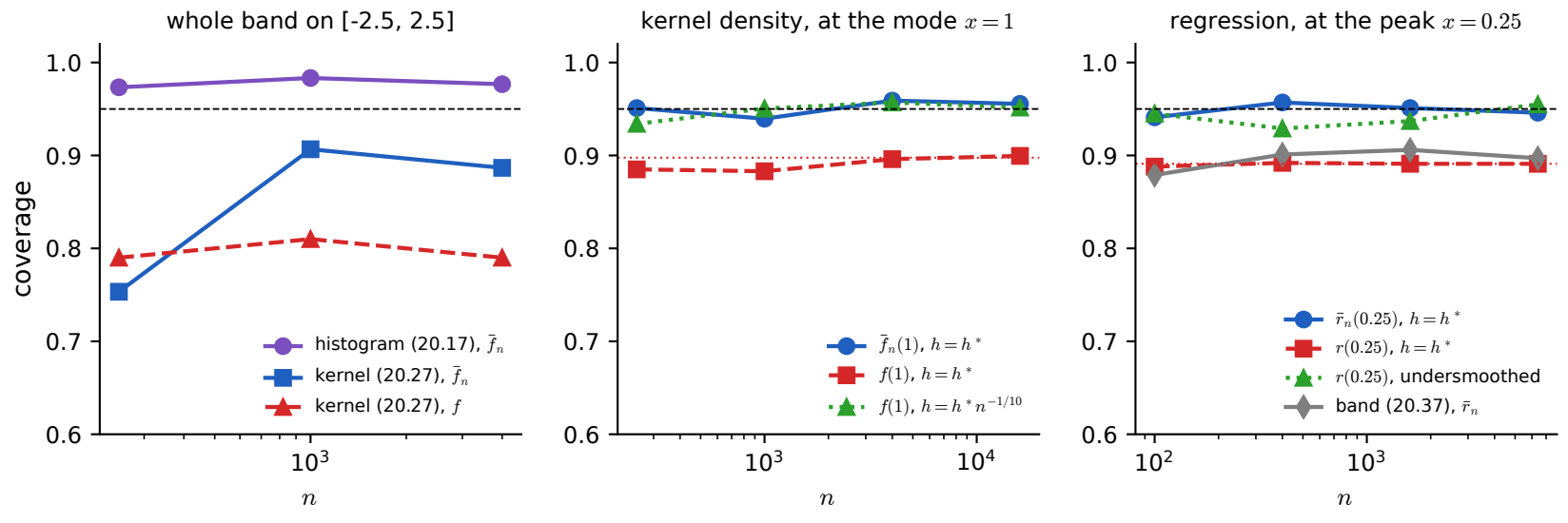

whole band on [-2.5, 2.5]
kernel density, at the mode $x = 1$
regression, at the peak $x = 0.25$
coverage
1.0
0.9
0.8
0.7
0.6
10^3
10^4
10^2
n
histogram (20.17), $\bar{f}_n$
kernel (20.27), $\bar{f}_n$
kernel (20.27), f
$\bar{f}_n(1)$, $h = h^*$
$f(1)$, $h = h^*$
$f(1)$, $h = h^* n^{-1/10}$
$\bar{r}_n(0.25)$, $h = h^*$
$r(0.25)$, $h = h^*$
$r(0.25)$, undersmoothed
band (20.37), $\bar{r}_n$