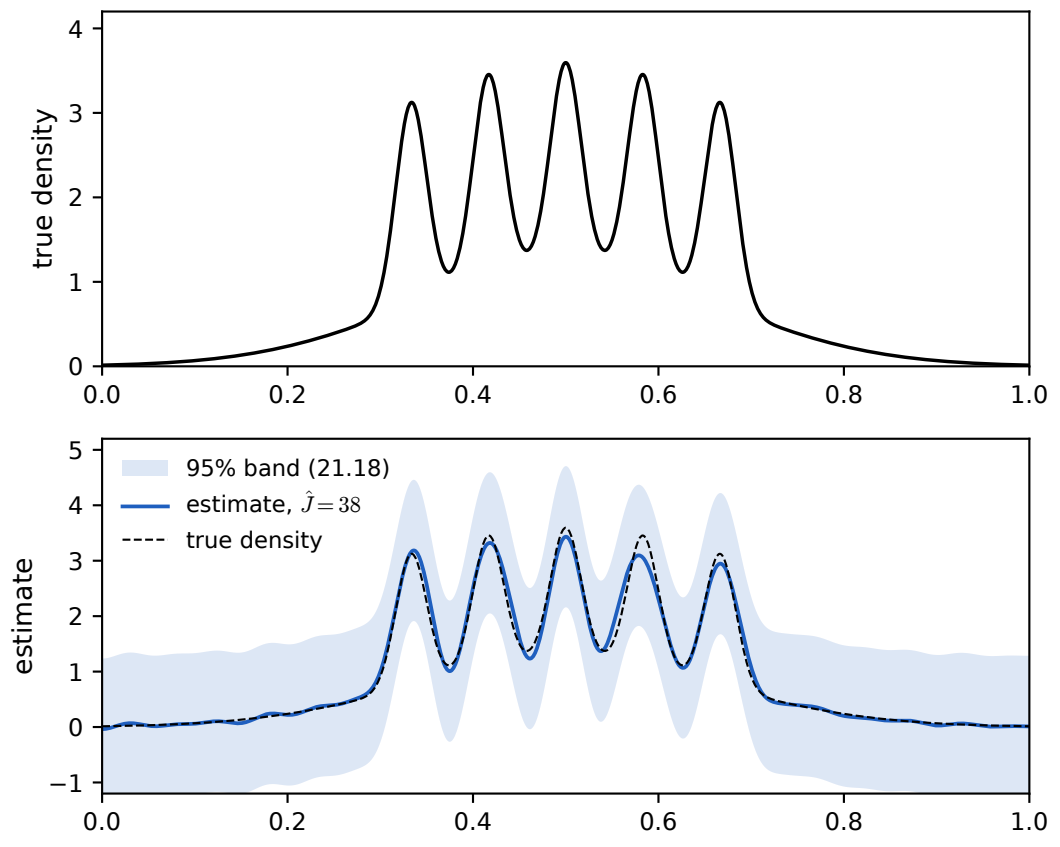

true density
0
1
2
3
4
0.0
0.2
0.4
0.6
0.8
1.0
estimate
95% band (21.18)
estimate, $\hat{J}=38$
true density
−1
0
1
2
3
4
5
0.0
0.2
0.4
0.6
0.8
1.0