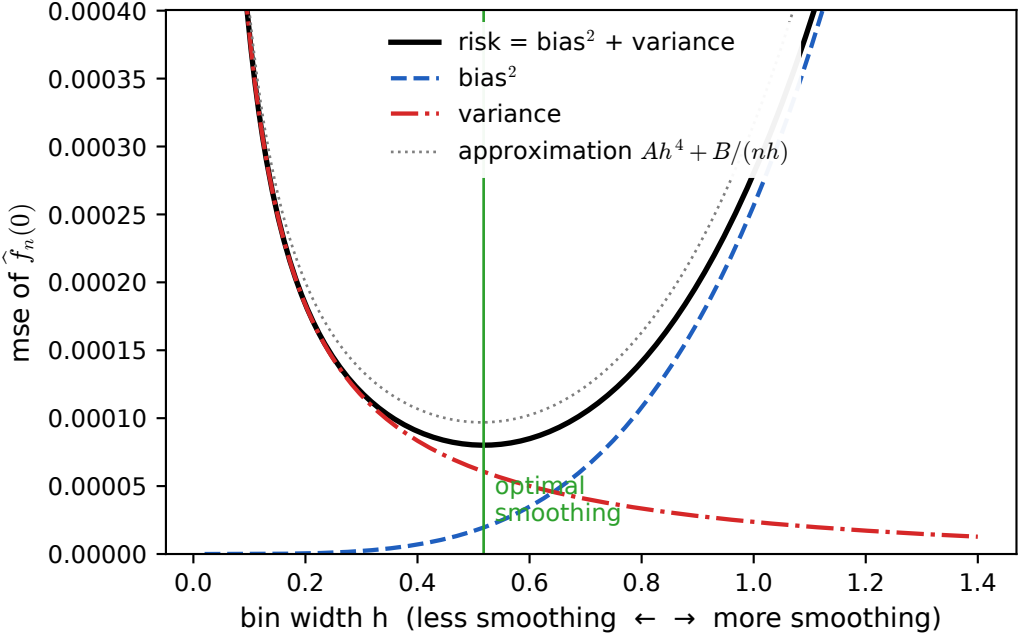

risk = bias² + variance
bias²
variance
approximation $Ah^4 + B/(nh)$
optimal
smoothing
mse of $\widehat{f}_n(0)$
0.00040
0.00035
0.00030
0.00025
0.00020
0.00015
0.00010
0.00005
0.00000
0.0
0.2
0.4
0.6
0.8
1.0
1.2
1.4
bin width h (less smoothing ← → more smoothing)