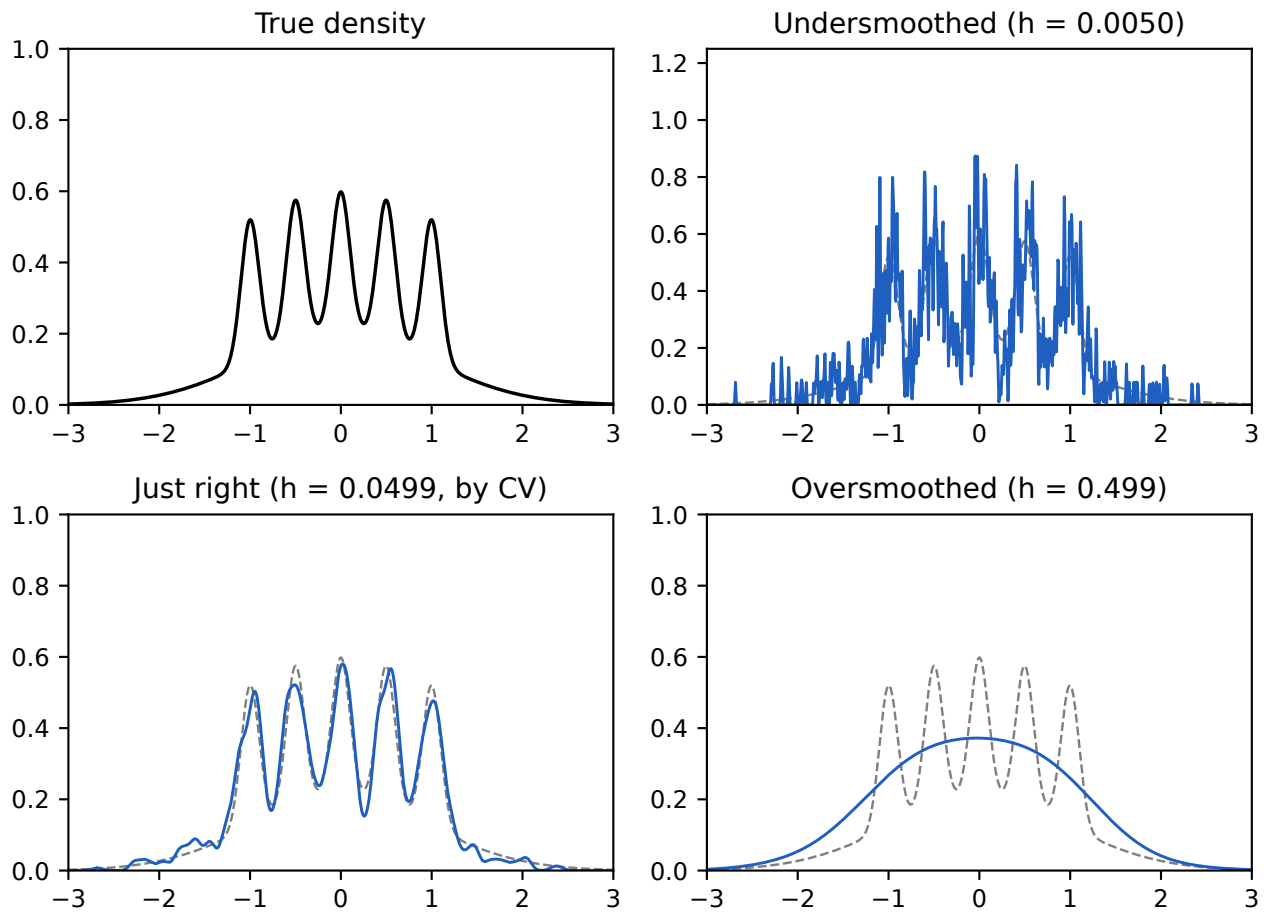

True density
Undersmoothed (h = 0.0050)
Just right (h = 0.0499, by CV)
Oversmoothed (h = 0.499)