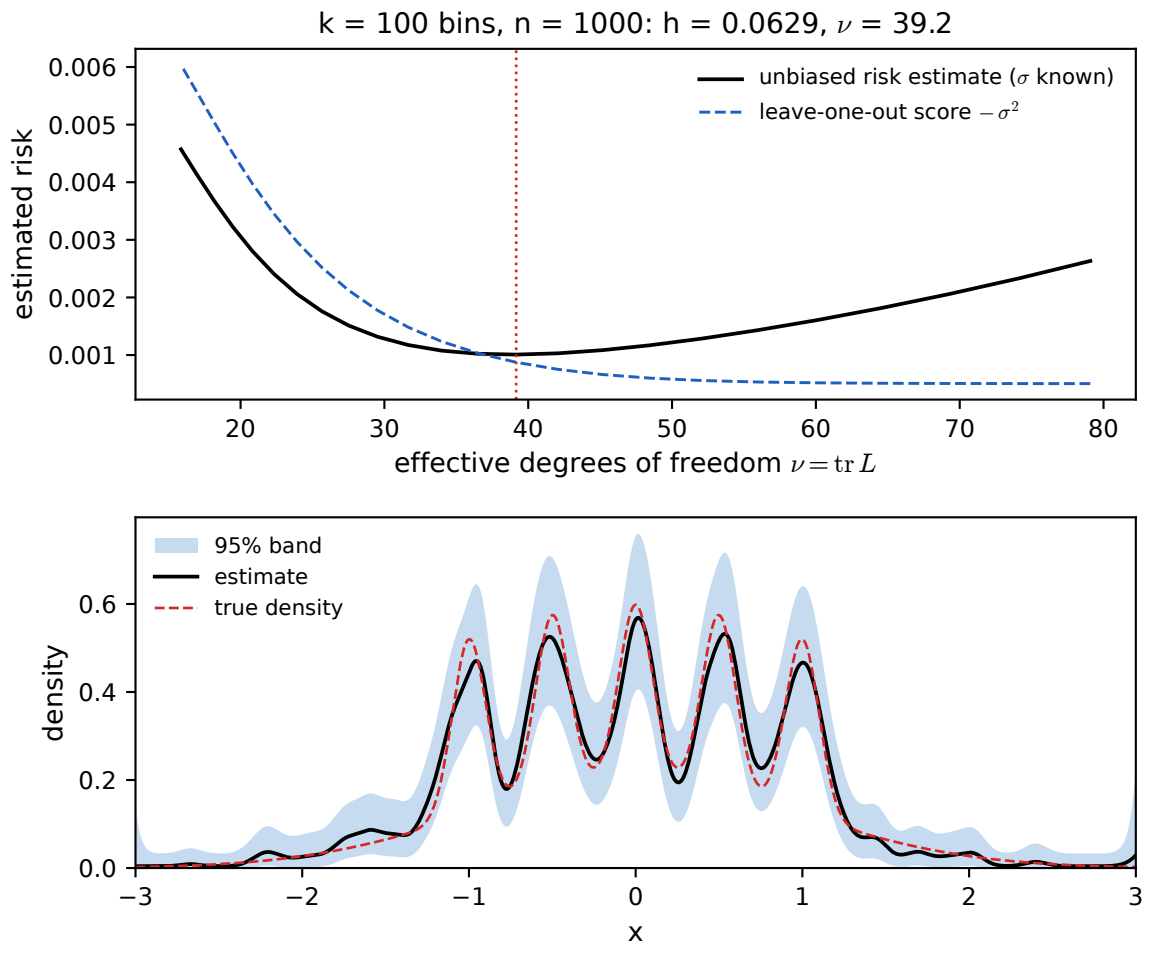

k = 100 bins, n = 1000: h = 0.0629, ν = 39.2
unbiased risk estimate (σ known)
leave-one-out score − σ²
estimated risk
0.006
0.005
0.004
0.003
0.002
0.001
20
30
40
50
60
70
80
effective degrees of freedom ν = tr L
95% band
estimate
true density
density
0.6
0.4
0.2
0.0
−3
−2
−1
0
1
2
3
x