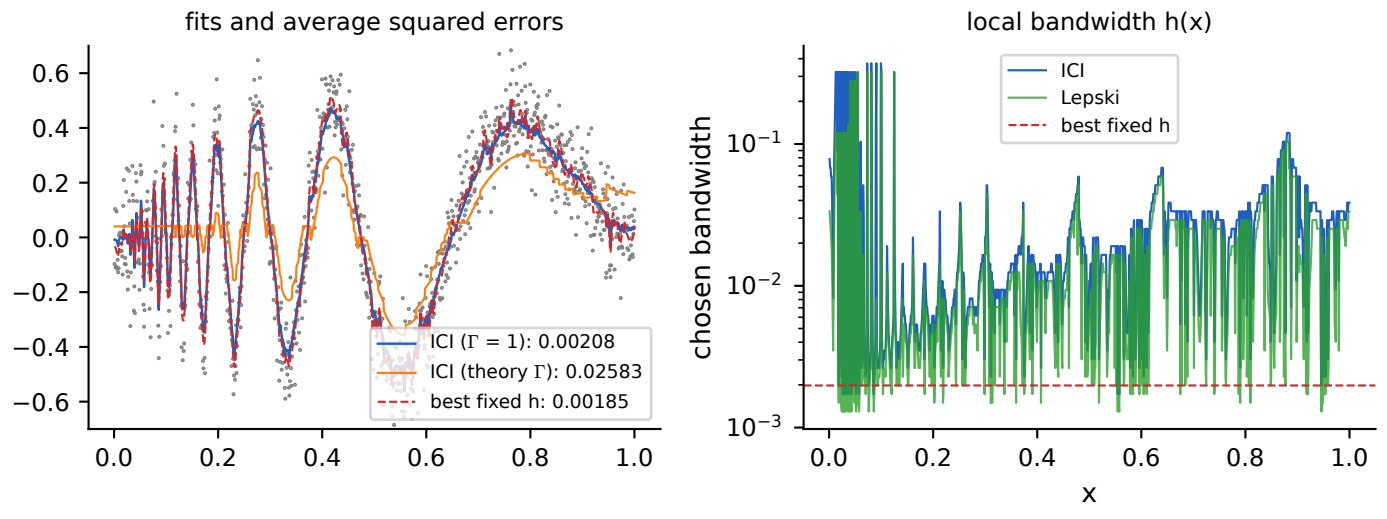

fits and average squared errors
ICI (Γ = 1): 0.00208
ICI (theory Γ): 0.02583
best fixed h: 0.00185
local bandwidth h(x)
ICI
Lepski
best fixed h
chosen bandwidth
x