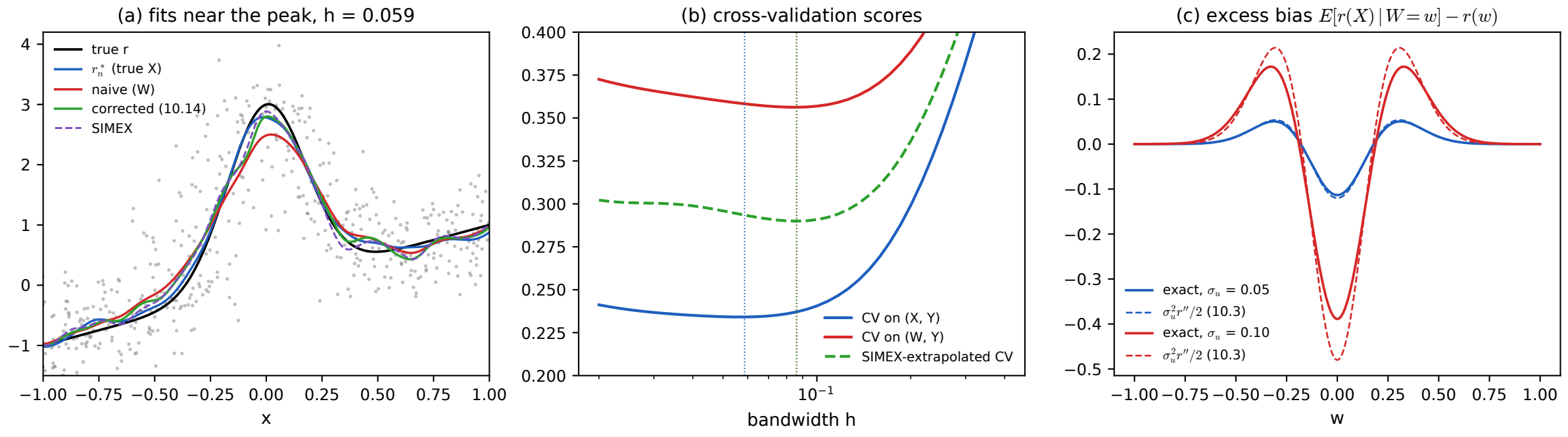

(a) fits near the peak, h = 0.059
true r
r_n^* (true X)
naive (W)
corrected (10.14)
SIMEX
x
(b) cross-validation scores
CV on (X, Y)
CV on (W, Y)
SIMEX-extrapolated CV
bandwidth h
(c) excess bias $E[r(X)\,|\,W=w]-r(w)$
exact, σ_u = 0.05
$\sigma_u^2 r''/2$ (10.3)
exact, σ_u = 0.10
$\sigma_u^2 r''/2$ (10.3)
w