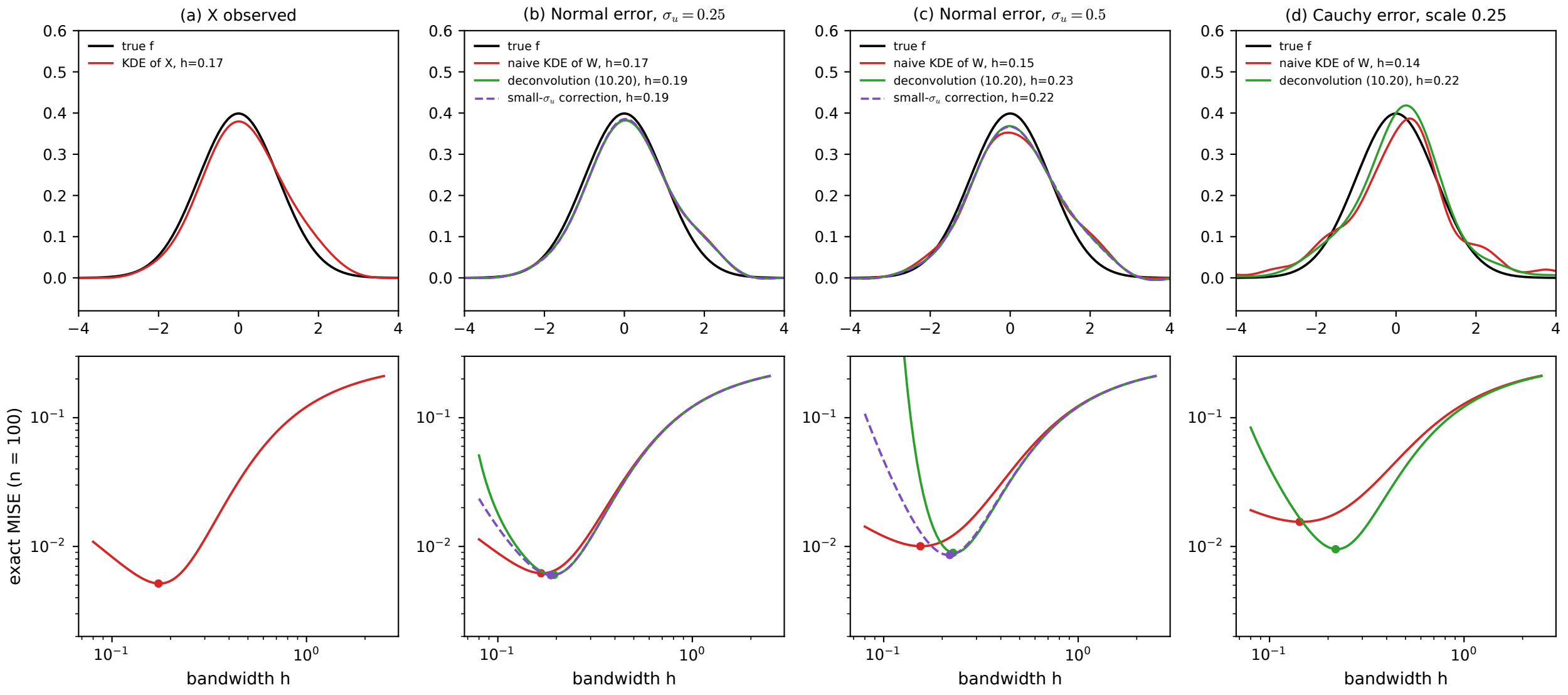

(a) X observed
(b) Normal error, $\sigma_u = 0.25$
(c) Normal error, $\sigma_u = 0.5$
(d) Cauchy error, scale 0.25
true f
KDE of X, h=0.17
naive KDE of W, h=0.17
deconvolution (10.20), h=0.19
small-σ_u correction, h=0.19
naive KDE of W, h=0.15
deconvolution (10.20), h=0.23
small-σ_u correction, h=0.22
naive KDE of W, h=0.14
deconvolution (10.20), h=0.22
exact MISE (n = 100)
bandwidth h