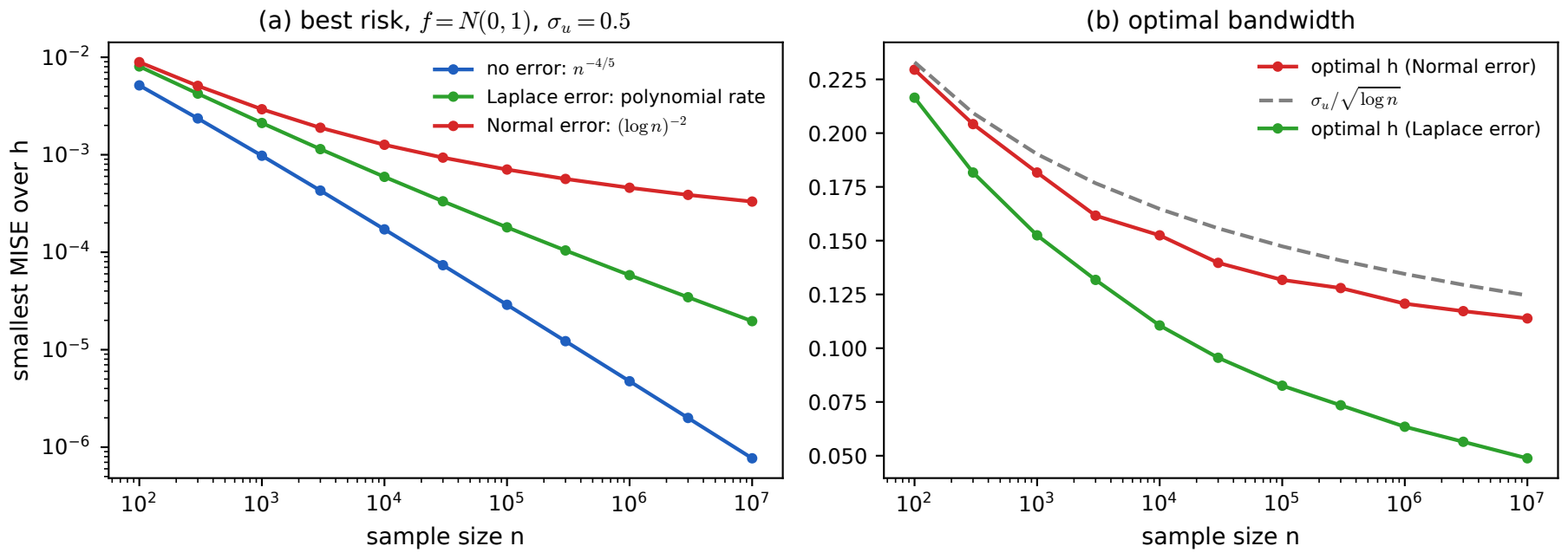

(a) best risk, $f = N(0,1)$, $\sigma_u = 0.5$
smallest MISE over h
sample size n
no error: $n^{-4/5}$
Laplace error: polynomial rate
Normal error: $(\log n)^{-2}$
(b) optimal bandwidth
sample size n
optimal h (Normal error)
$\sigma_u/\sqrt{\log n}$
optimal h (Laplace error)