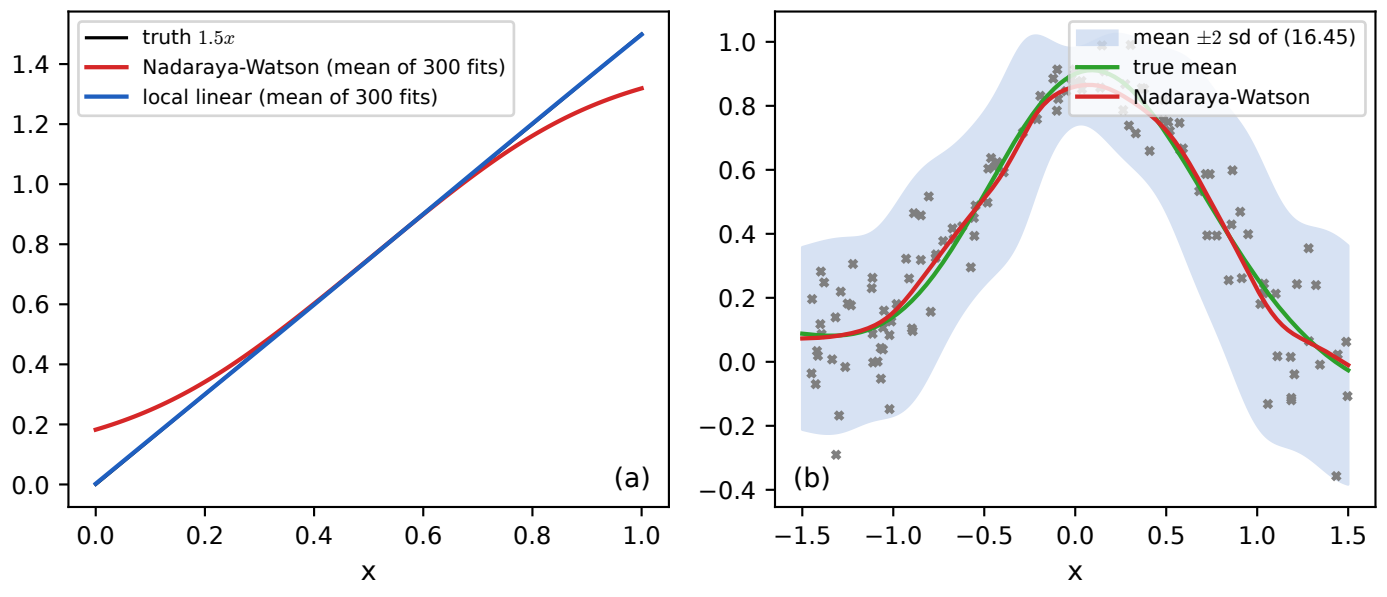

truth $1.5x$
Nadaraya-Watson (mean of 300 fits)
local linear (mean of 300 fits)
(a)
x
mean ±2 sd of (16.45)
true mean
Nadaraya-Watson
(b)
x