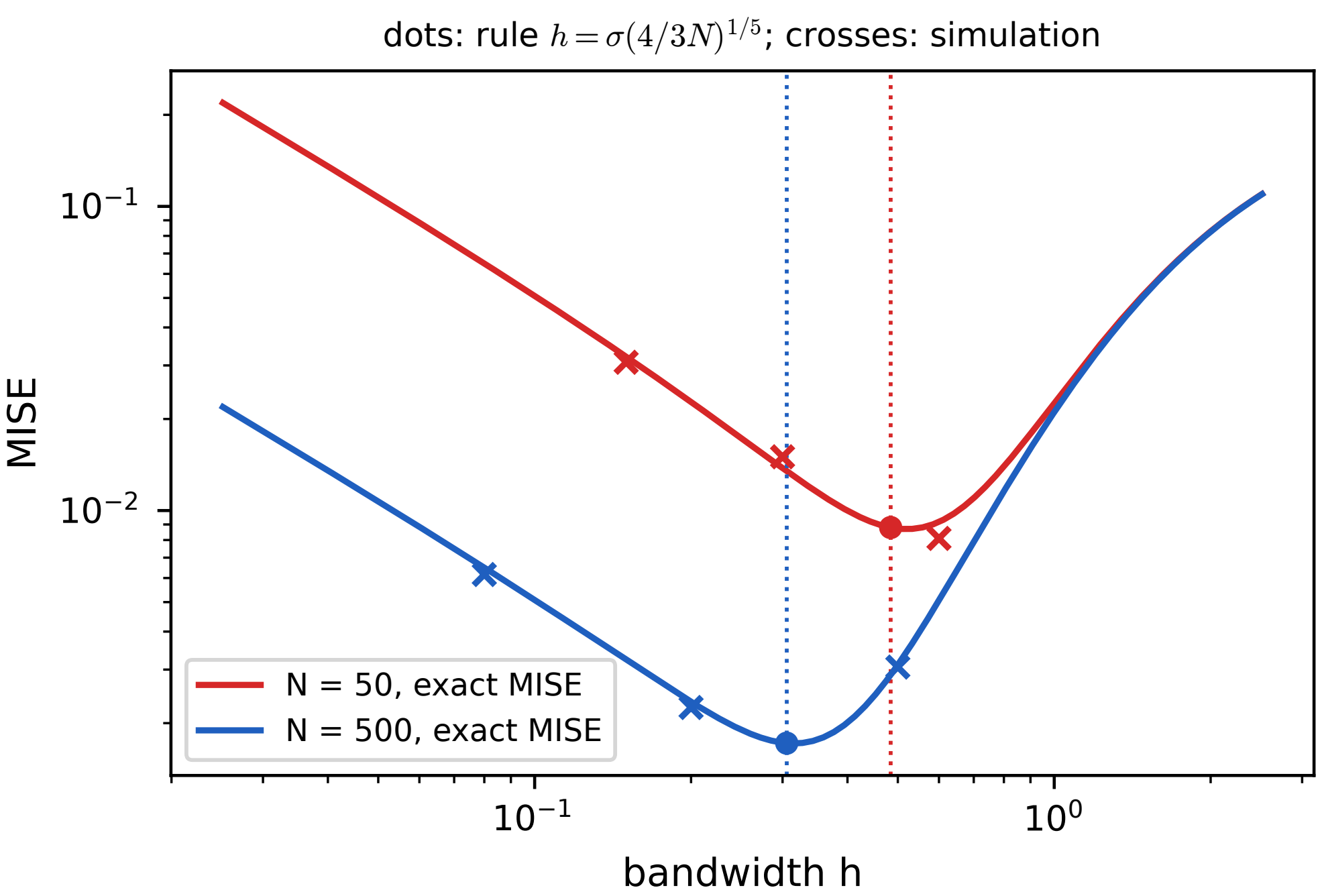

dots: rule $h = \sigma(4/3N)^{1/5}$; crosses: simulation
MISE
10^{-1}
10^{-2}
10^{-1}
10^{0}
bandwidth h
N = 50, exact MISE
N = 500, exact MISE