$\frac{1}{2}u^2]$.

eter at our disposal. Thus $p_n(x)$
the samples:

$$\frac{- x_i}{h_n}\Big).$$

and (21) to find the mean and
see numerical results. When a
samples was generated and used
ure 4.1 were obtained. These
$_n(x)$ is merely a single gaussian
$= 16$ and $h_1 = 1/4$ the contri-
liscernible; this is not the case
ility of p_n to resolve variations
o be more sensitive to local
gh we are assured that p_n will
s to infinity. While one should
clear that many samples are

be the same as before, but let
orm densities:

$< x < -2$

< 2

re.

low estimates for this density.
window function than it tells
of the estimates is particularly
1 are beginning to appear

nd some of the limitations of
their generality. Exactly the
ormal case and the bimodal
tially assured of convergence
On the other hand, the number
uch greater than the number
e unknown density. Little or
ided, which leads to severe

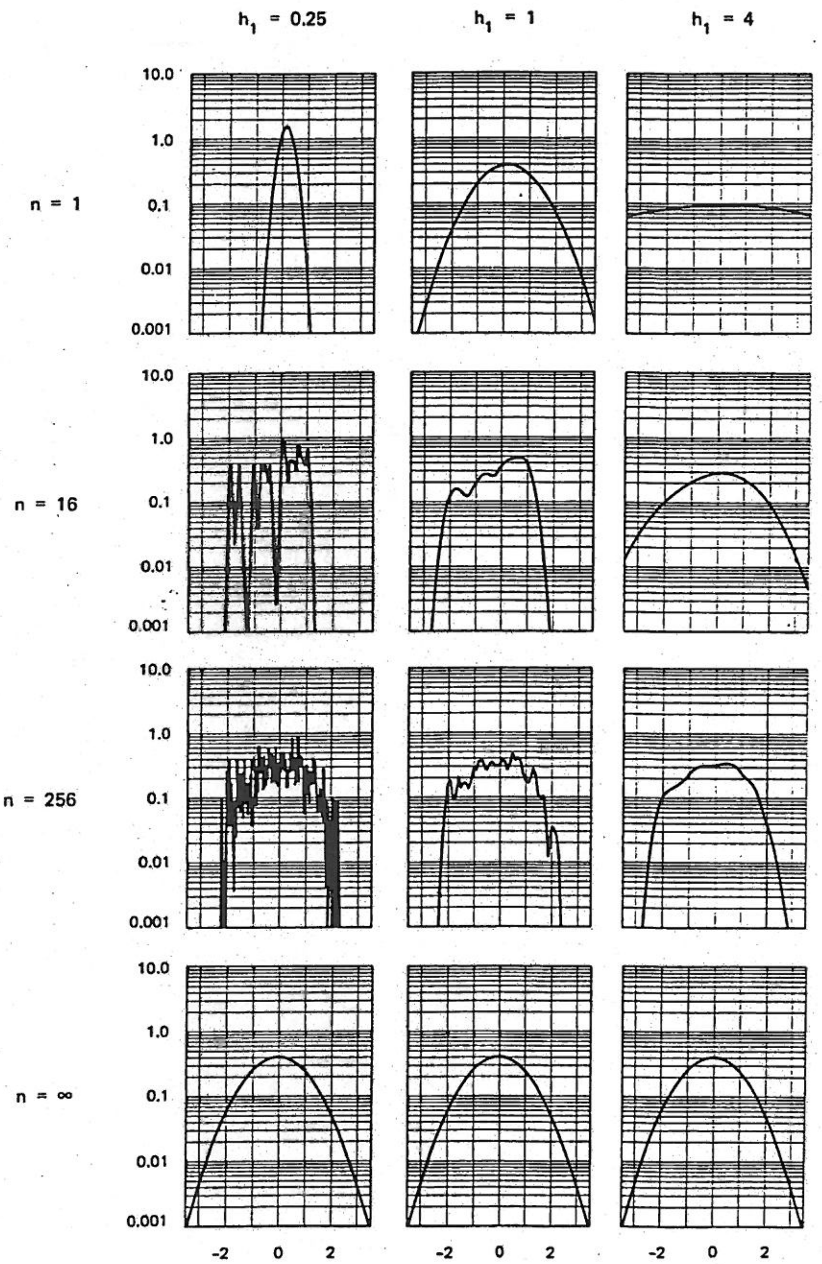

FIGURE 4.1. Parzen-window estimates of a normal density.