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Density estimation - Wikipedia

Density estimation, as discussed in this book, is the construction of an estimate of the density function from the observed data. The two main aims of the book are to explain how to estimate a density from a given data set and to explore how density estimates can be used, both in their own right and as an ingredient of other statistical procedures.

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Thus a natural estimator \hat{f} of the density is given by choosing a small number h and setting $\hat{f}(x) = \frac{1}{n h} [\text{no. of } X_1, \dots, X_n \text{ falling in } (x -$

$h/2, x + h/2)$]; we shall call this the naive estimator. To express the estimator more transparently, define the weight function w by $w(x) = 1$ if $|x - x_0| < h/2$ and $w(x) = 0$ otherwise.

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