

Lecture Notes V – Non-parametric density estimation

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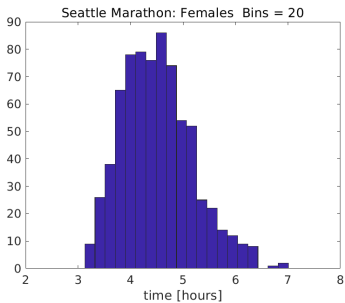
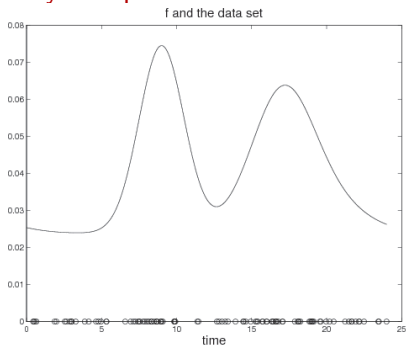
Kernels

Kernel density estimators

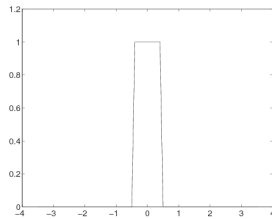
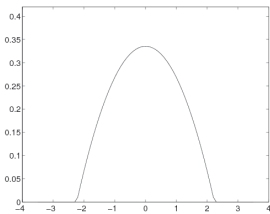
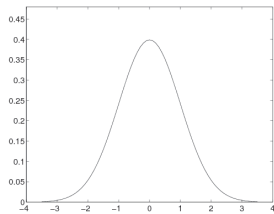
Choosing h by Cross-Validation and the Bias-Variance trade-off

Reading: Ch. 7

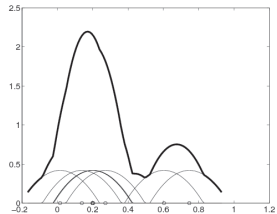
Why non-parametric?



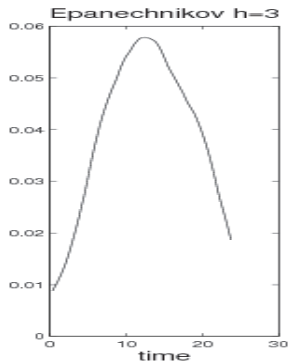
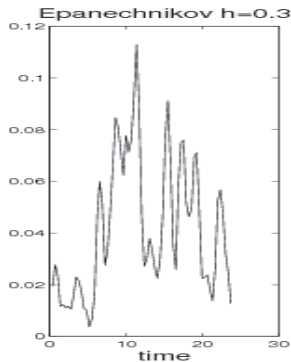
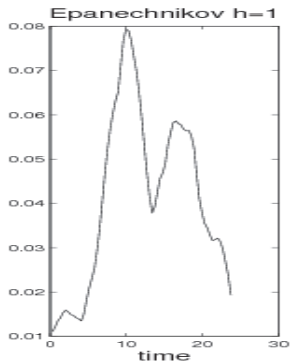
Kernels



Kernel density estimators



Choosing h



The Bias-Variance trade-off

Choosing h

The Bias-Variance trade-off

