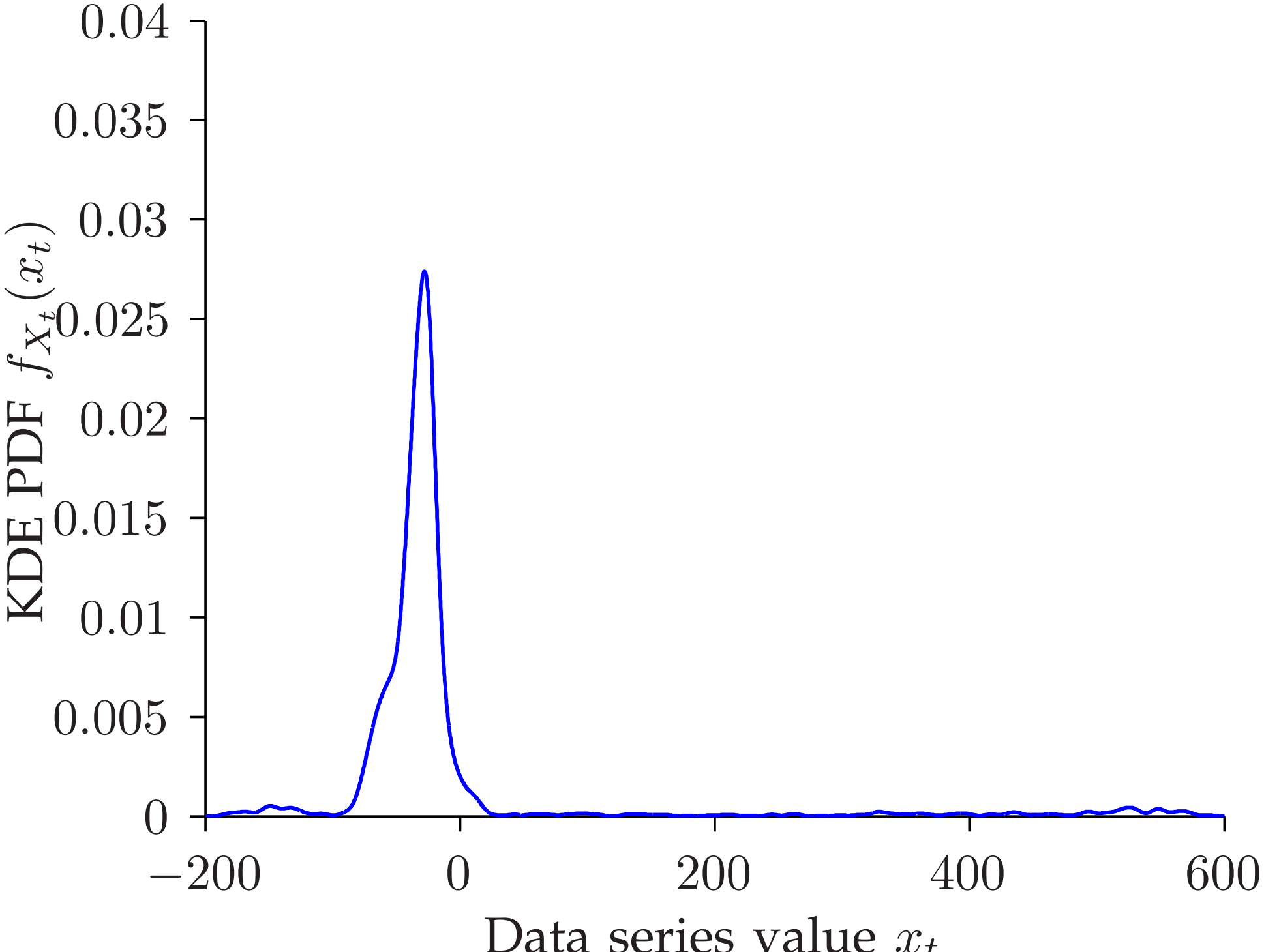
0.04
0.035
0.03
0.025
0.02
0.015
0.01
0.005
0
KDE PDF $f_{X_t}(x_t)$
−200
0
200
400
600
Data series value x_t