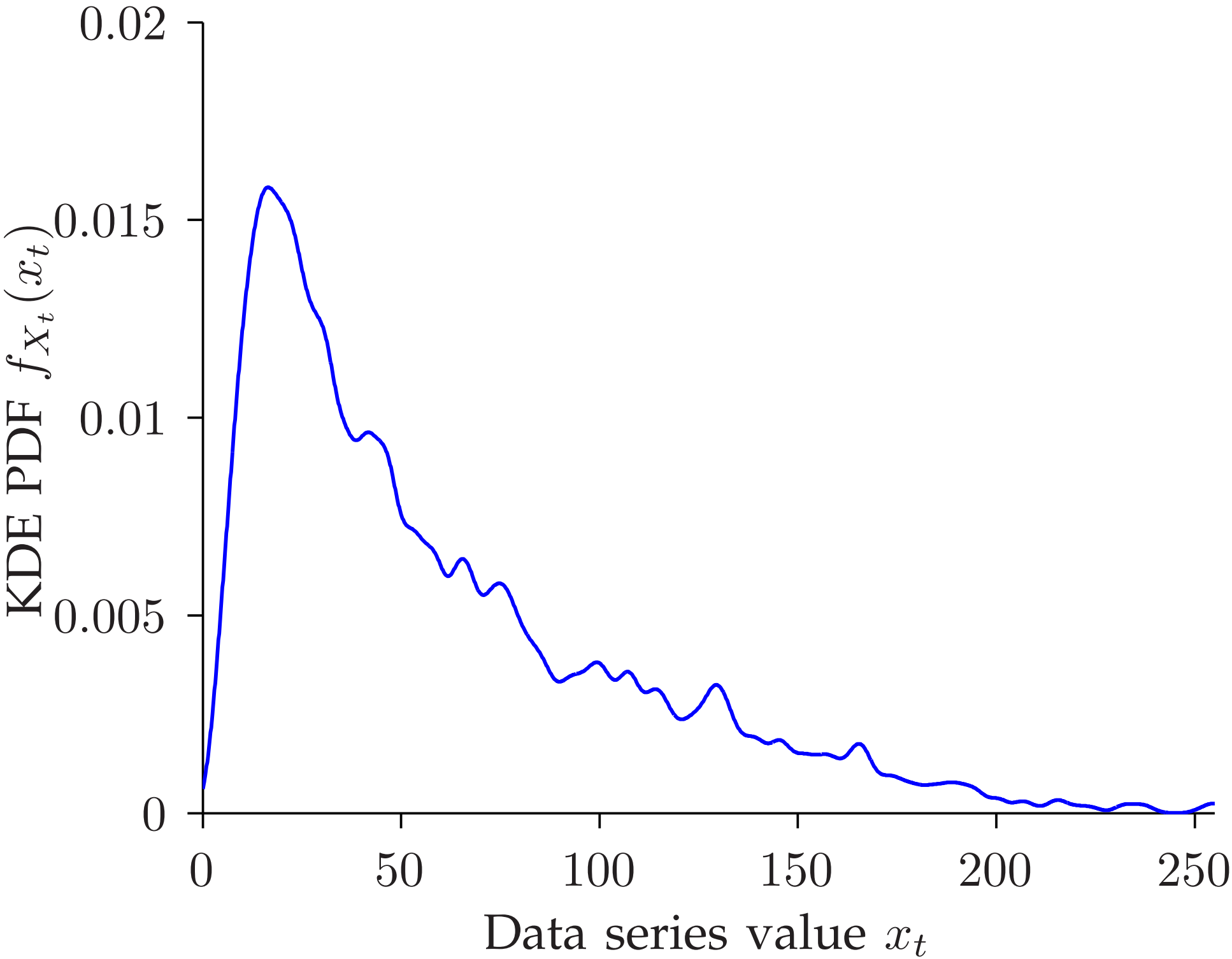
0.02
0.015
0.01
0.005
0
KDE PDF $f_{X_t}(x_t)$
0
50
100
150
200
250
Data series value x_t