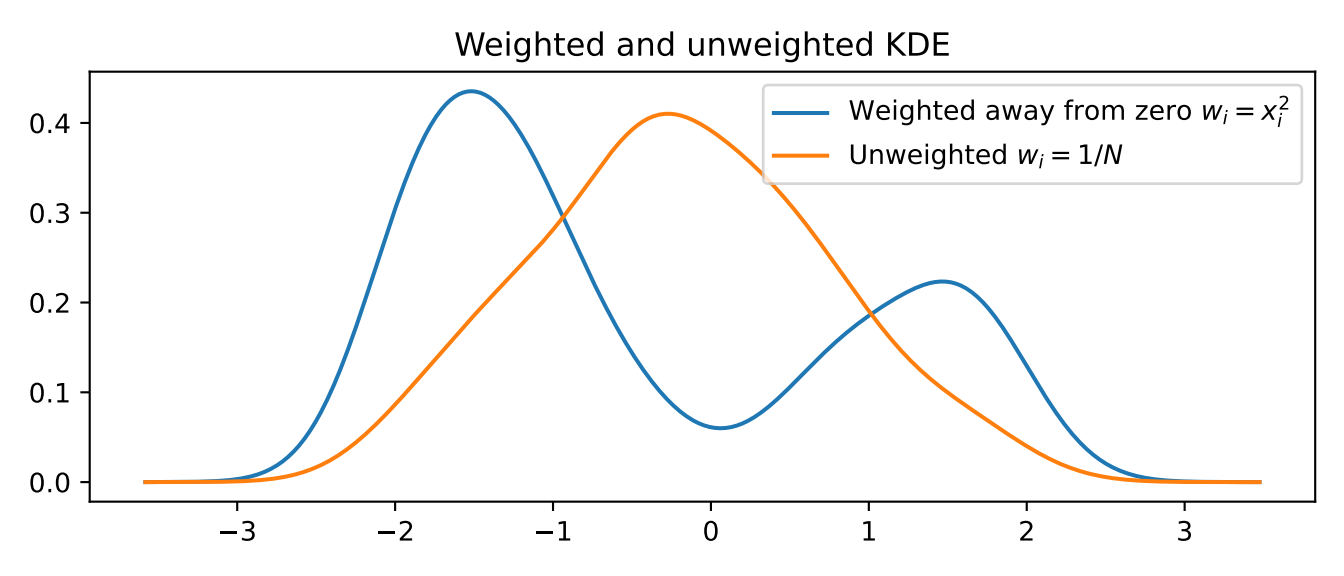
Weighted and unweighted KDE
Weighted away from zero $w_i = x_i^2$
Unweighted $w_i = 1/N$
0.4
0.3
0.2
0.1
0.0
−3
−2
−1
0
1
2
3