

Adaptive kernel density estimation

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Abstract. This insert describes the module `akdensity`. `akdensity` extends the official `kdensity` that estimates density functions by the kernel method. The extensions are of two types: `akdensity` allows the use of an “adaptive kernel” approach with varying, rather than fixed, bandwidths; and `akdensity` estimates pointwise variability bands around the estimated density functions.

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