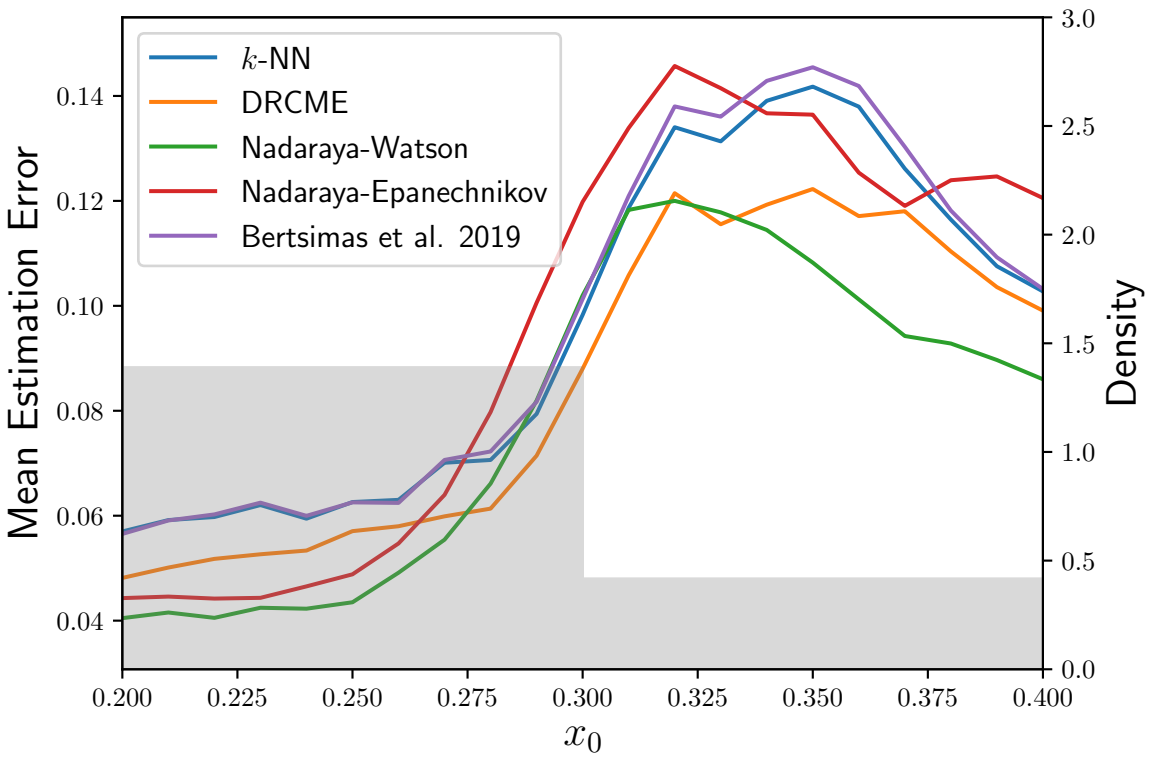
k-NN
DRCME
Nadaraya-Watson
Nadaraya-Epanechnikov
Bertsimas et al. 2019
Mean Estimation Error
Density
x_0
0.04
0.06
0.08
0.10
0.12
0.14
0.0
0.5
1.0
1.5
2.0
2.5
3.0
0.200
0.225
0.250
0.275
0.300
0.325
0.350
0.375
0.400