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EC 823: Applied Econometrics - Boston College

A Kernel Density Plot Requires The Choice Of A Kernel Function, K And A Bandwidth H . You Then Evaluate The Kernel Density Function At A Number Of Values X_0 , And

Plot Those Estimates Against X_0 . In Stata, The `kdensity` Command Produces The Kernel Density Estimate. The Default Kernel Function Is The Epanechnikov Kernel, Which Sets $K(z) = \frac{3}{4}(1 - |z|)^2$... Apr 6th, 2024

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