

**ABOUT CHOICE OF THE WINDOW WIDTH IN THE
KERNEL NONPARAMETRIC ESTIMATE OF
PROBABILITY DENSITY**

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Abstract

In the present paper the question about finding the window width in the Rozenblatt-Parzen's estimate is considered. The constructed estimate depends only on the choice. Its optimization is proved in the L_2 metrics.

Key words and phrases: Density function; nonparametric estimate mean integrated square error; kernel estimate.

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