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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  $K(z) = \frac{3}{4}(1 - z^2)$   
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