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$W = \frac{1}{n} \sum_{i=1}^n \frac{1}{h} \mathbb{1}_{[x_i - h, x_i + h)}$
 falling in $(x - h, x + h]$; we shall call this the naive estimator. To express the estimator more transparently, define the weight function w by $w(x) = \frac{1}{h} \mathbb{1}_{[x - h, x + h)}$.

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