Nonparametric density estimation via the scaled Laplace transform inversion

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In this talk the scaled values of estimated Laplace transform of the underlying distribution function are used to construct the estimate of corresponding density function a positive random variable. Asymptotic expressions of the bias term and the mean squared errors are derived. By means of graphical illustrations and the values of the average L_2-errors we conducted comparisons of the finite sample performances of proposed estimate with those based on traditional kernel density approach.