Density Estimation Packages in R

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Density estimation is an important statistical tool, and within *R*, there are over 10 packages for density estimation, including **np**, **locfit**, and **KernSmooth**. At different times, it is often difficult to know which to use. In this project, we will summarize the results of our study comparing these packages. We will present a brief outline of the theory behind each package, as well as a description of the functionality and comparison of performance. Some of the factors we touch on are dimensionality, flexibility, and control over bounds.