Open Peer Review on Qeios

Gaussian Kernel

National Cancer Institute

Source

National Cancer Institute. <u>Gaussian Kernel</u>. NCI Thesaurus. Code C79422.

A kernel function described by the equation: $((2PI)^{-0.5}) \exp(-u^{2}/2)$ with u=(x-xi)/h, where h is the window width and xi are the values of the independent variable in the data, and x is the value of the independent variable for which one seeks an estimate.