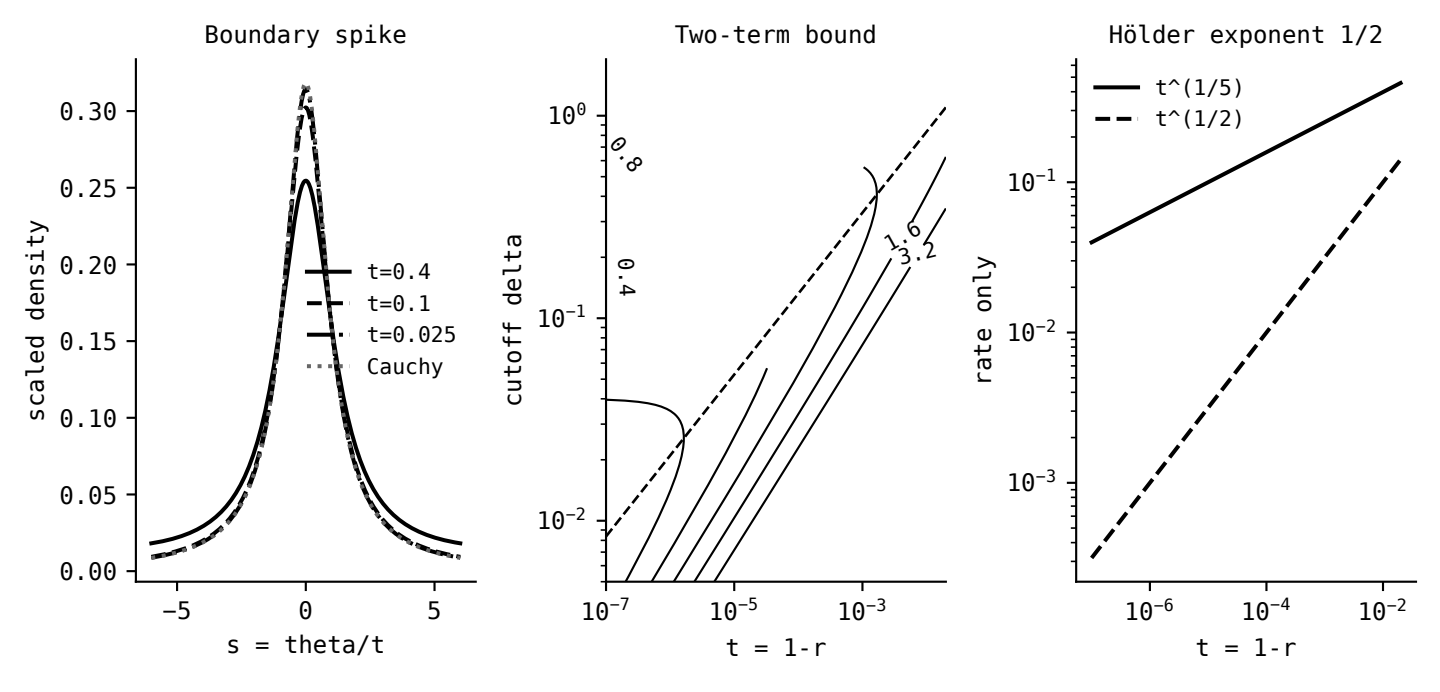

Boundary spike
scaled density
0.30
0.25
0.20
0.15
0.10
0.05
0.00
t=0.4
t=0.1
t=0.025
Cauchy
−5
0
5
s = theta/t
Two-term bound
cutoff delta
10^{0}
10^{-1}
10^{-2}
0.8
0.4
1.6
3.2
10^{-7}
10^{-5}
10^{-3}
t = 1-r
Hölder exponent 1/2
rate only
t^(1/5)
t^(1/2)
10^{-1}
10^{-2}
10^{-3}
10^{-6}
10^{-4}
10^{-2}
t = 1-r