Figure 1: Estimators of the nonparametric component $g(\cdot)$ for the case I: $\hat{g}_n(\cdot)$ (dashed curve) and $g(\cdot)$ (solid curve).

Figure 2: Estimators of the nonparametric component $g(\cdot)$ for the case II: $\hat{g}_n(\cdot)$ (dashed curve) and $g(\cdot)$ (solid curve).