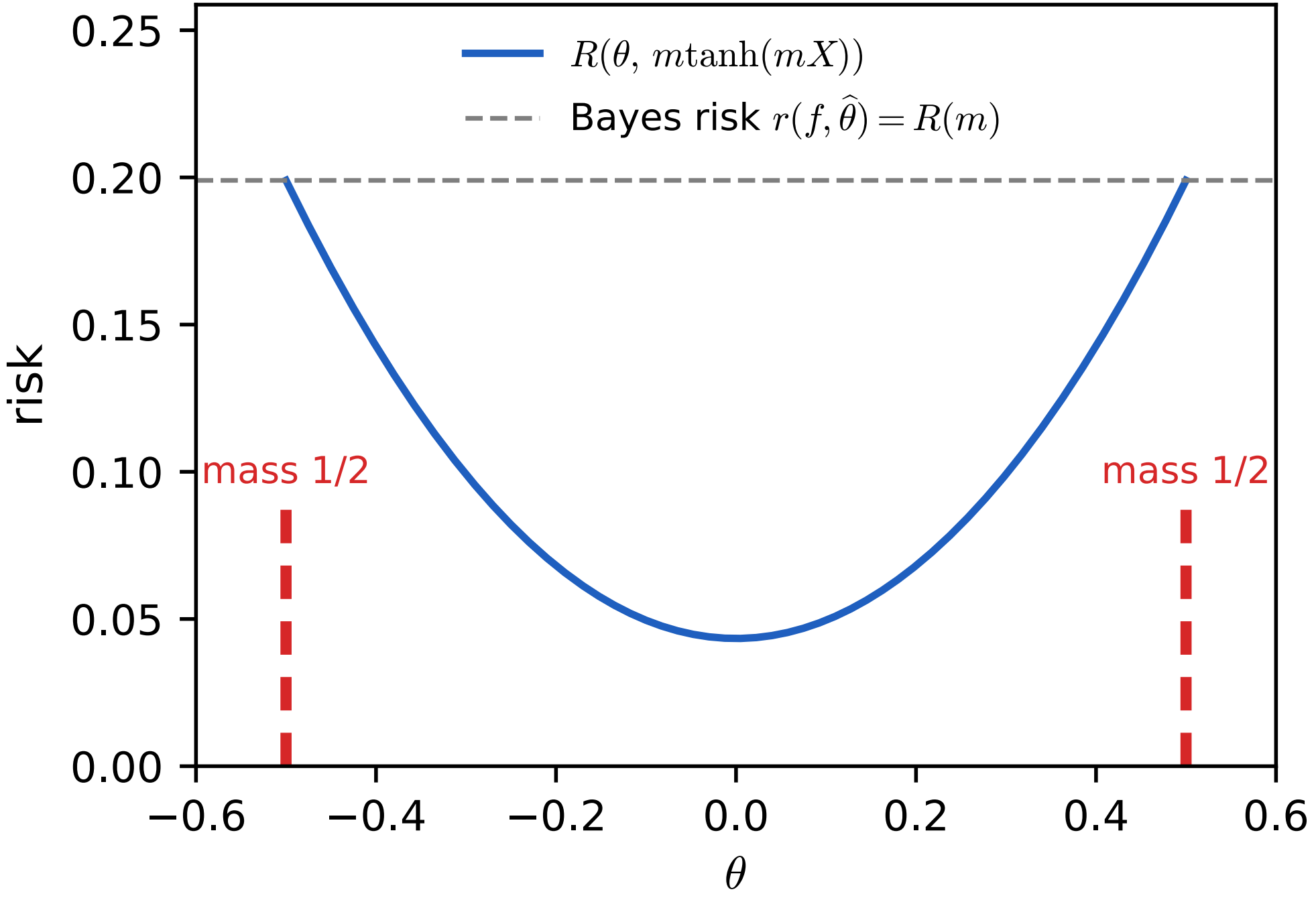

$R(\theta, m\tanh(mX))$
Bayes risk $r(f, \widehat{\theta}) = R(m)$
mass 1/2
mass 1/2
risk
0.25
0.20
0.15
0.10
0.05
0.00
−0.6
−0.4
−0.2
0.0
0.2
0.4
0.6
$\theta$