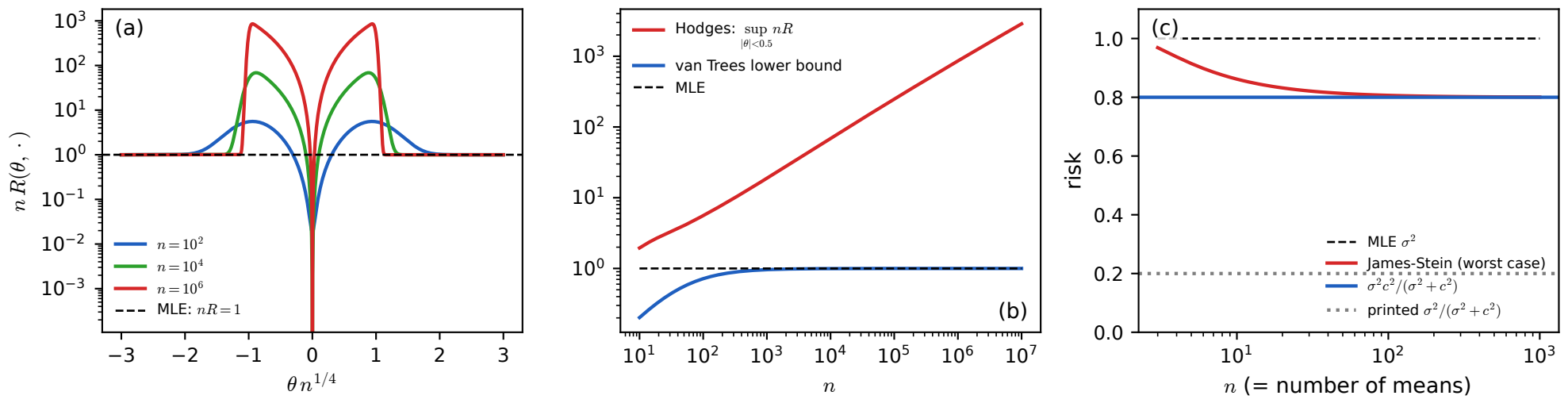

(a)
$n\,R(\theta,\cdot)$
$\theta\, n^{1/4}$
$n = 10^2$
$n = 10^4$
$n = 10^6$
MLE: $nR = 1$
(b)
Hodges: $\sup_{|\theta|<0.5} nR$
van Trees lower bound
MLE
n
(c)
risk
n (= number of means)
MLE σ^2
James-Stein (worst case)
$\sigma^2 c^2/(\sigma^2+c^2)$
printed $\sigma^2/(\sigma^2+c^2)$