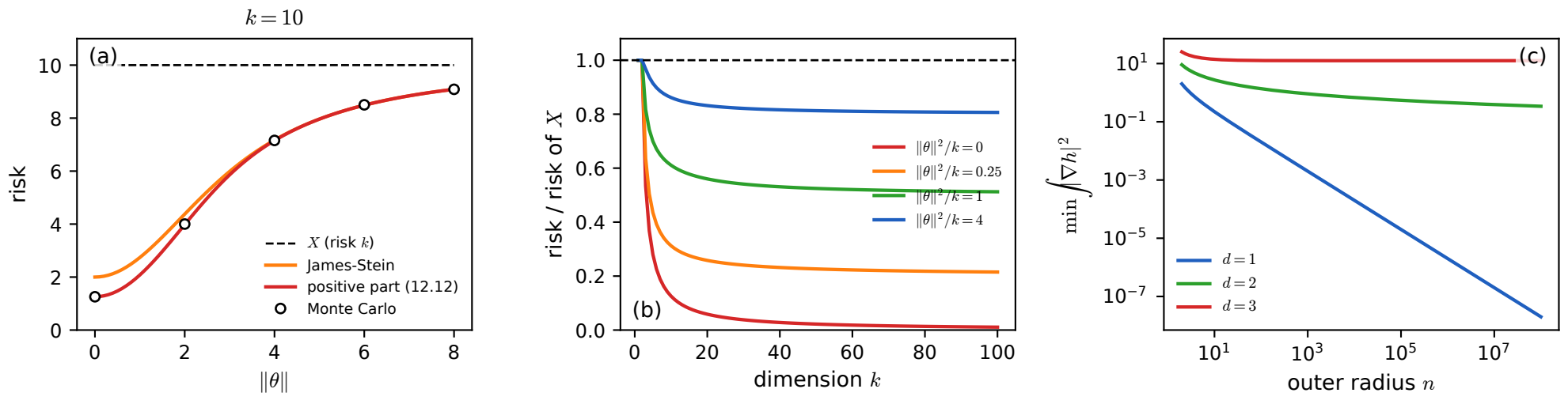

$k = 10$
(a)
risk
$\|\theta\|$
X (risk k)
James-Stein
positive part (12.12)
Monte Carlo
(b)
risk / risk of X
dimension k
$\|\theta\|^2/k = 0$
$\|\theta\|^2/k = 0.25$
$\|\theta\|^2/k = 1$
$\|\theta\|^2/k = 4$
(c)
$\min \int |\nabla h|^2$
outer radius n
$d = 1$
$d = 2$
$d = 3$