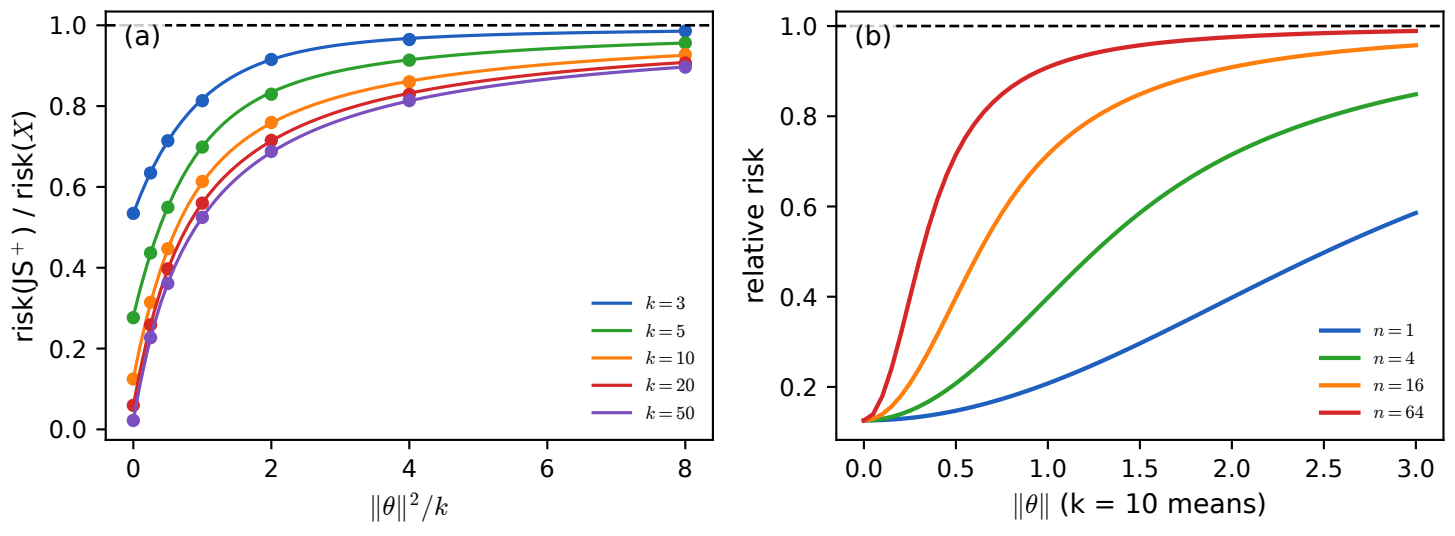

(a)
risk(JS$^+$) / risk(X)
1.0
0.8
0.6
0.4
0.2
0.0
0
2
4
6
8
$\|\theta\|^2/k$
$k=3$
$k=5$
$k=10$
$k=20$
$k=50$
(b)
relative risk
1.0
0.8
0.6
0.4
0.2
0.0
0.5
1.0
1.5
2.0
2.5
3.0
$\|\theta\|$ (k = 10 means)
$n=1$
$n=4$
$n=16$
$n=64$