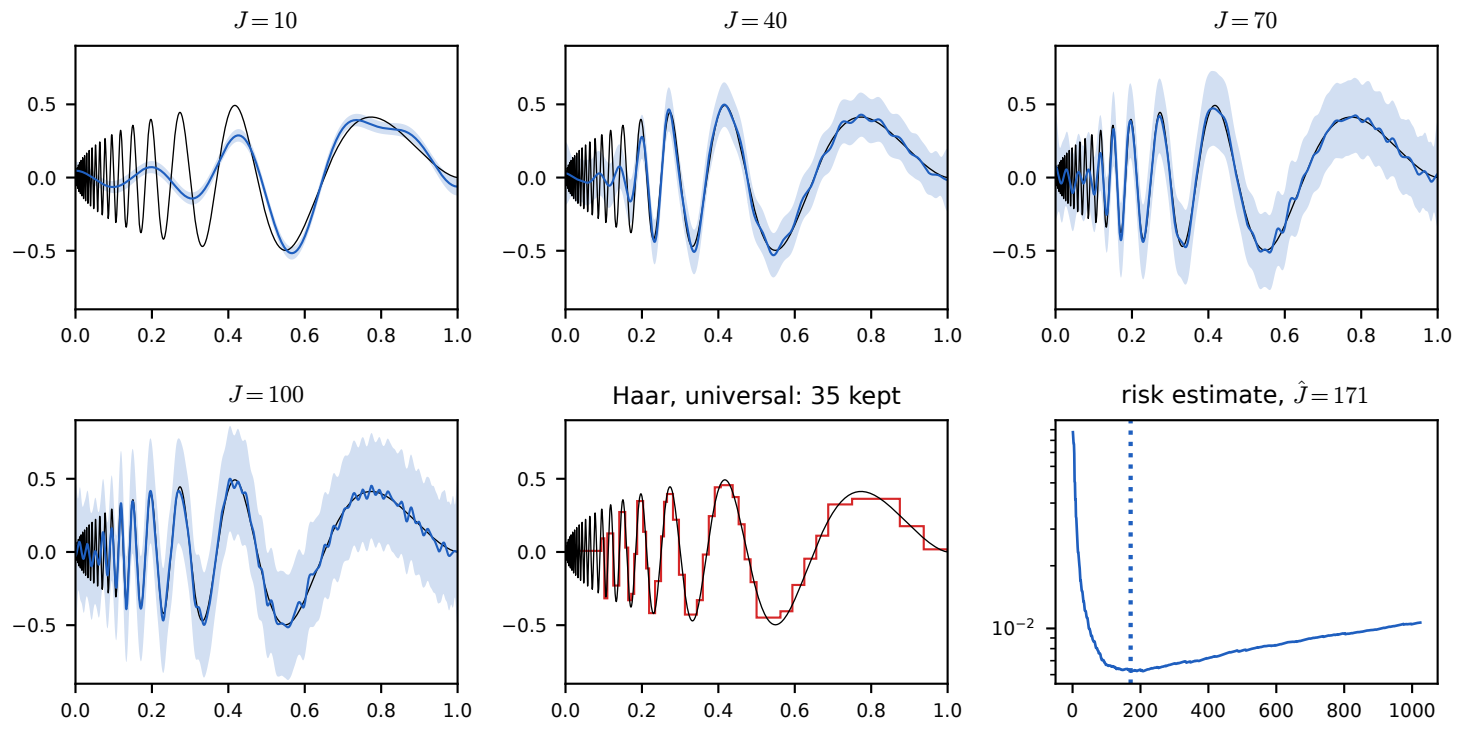

$J = 10$
$J = 40$
$J = 70$
$J = 100$
Haar, universal: 35 kept
risk estimate, $\hat{J} = 171$
0.5
0.0
−0.5
0.0
0.2
0.4
0.6
0.8
1.0
10^{-2}
0
200
400
600
800
1000