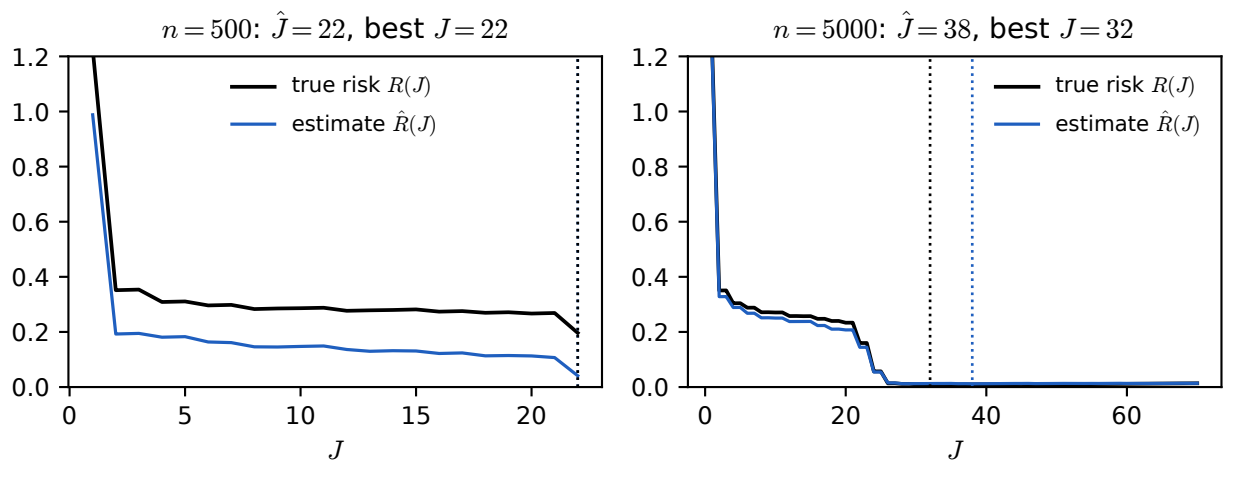

$n = 500$: $\hat{J} = 22$, best $J = 22$
true risk $R(J)$
estimate $\hat{R}(J)$
1.2
1.0
0.8
0.6
0.4
0.2
0.0
0
5
10
15
20
J
$n = 5000$: $\hat{J} = 38$, best $J = 32$
true risk $R(J)$
estimate $\hat{R}(J)$
1.2
1.0
0.8
0.6
0.4
0.2
0.0
0
20
40
60
J