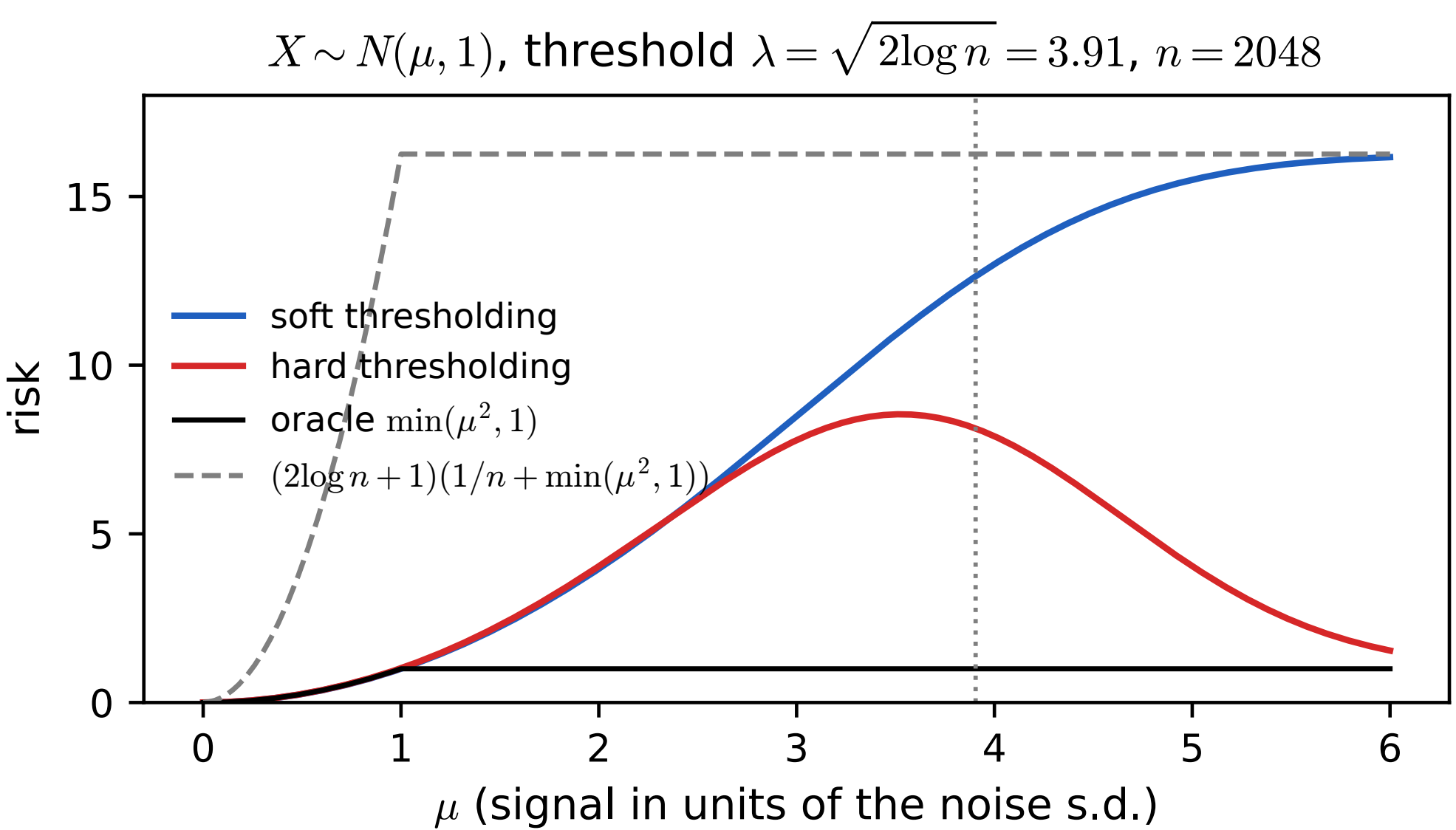

$X \sim N(\mu, 1)$, threshold $\lambda = \sqrt{2 \log n} = 3.91$, $n = 2048$
soft thresholding
hard thresholding
oracle $\min(\mu^2, 1)$
$(2 \log n + 1)(1/n + \min(\mu^2, 1))$
risk
0
5
10
15
0
1
2
3
4
5
6
μ (signal in units of the noise s.d.)