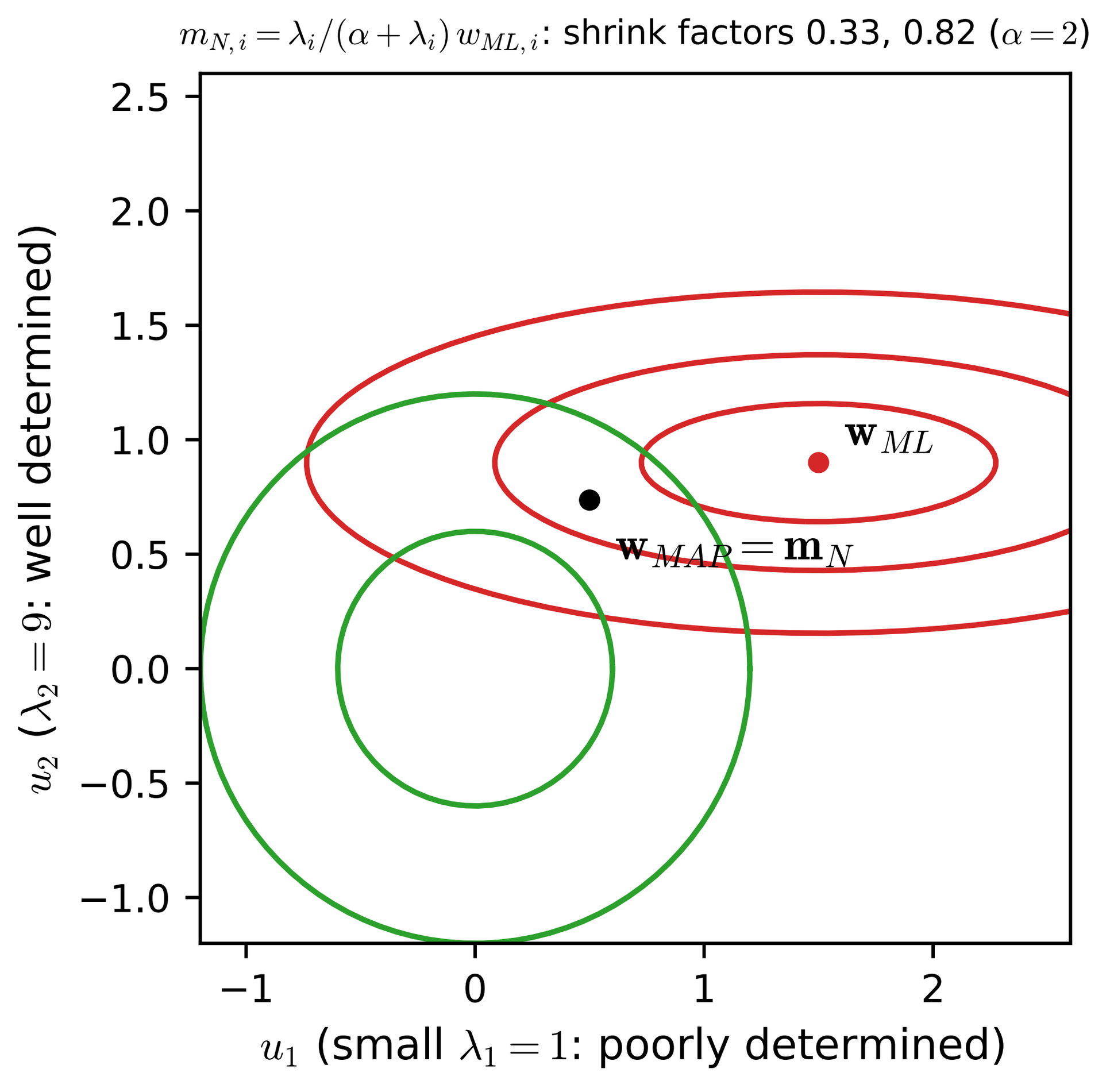

$m_{N,i} = \lambda_i/(\alpha+\lambda_i)\, w_{ML,i}$: shrink factors 0.33, 0.82 ($\alpha = 2$)
$\mathbf{w}_{ML}$
$\mathbf{w}_{MAP} = \mathbf{m}_N$
u_2 ($\lambda_2 = 9$: well determined)
u_1 (small $\lambda_1 = 1$: poorly determined)
2.5
2.0
1.5
1.0
0.5
0.0
−0.5
−1.0
−1
0
1
2