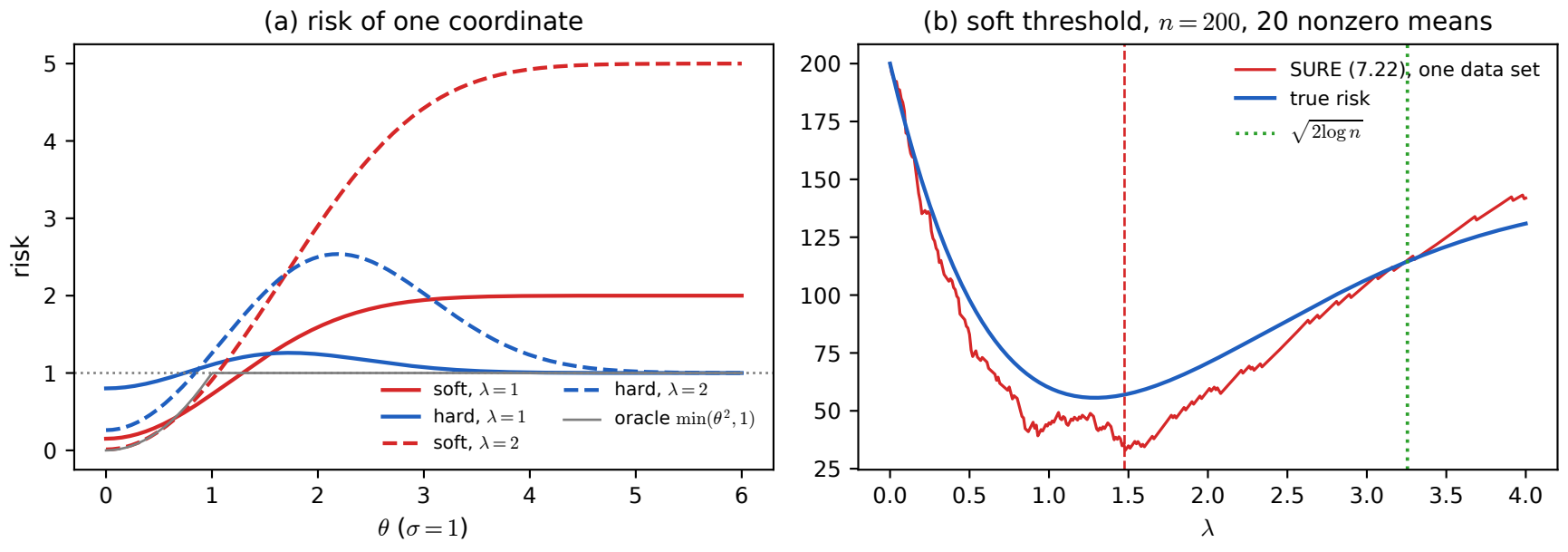

(a) risk of one coordinate
risk
θ ($\sigma = 1$)
soft, $\lambda = 1$
hard, $\lambda = 1$
soft, $\lambda = 2$
hard, $\lambda = 2$
oracle $\min(\theta^2, 1)$
(b) soft threshold, $n = 200$, 20 nonzero means
SURE (7.22), one data set
true risk
$\sqrt{2 \log n}$
λ