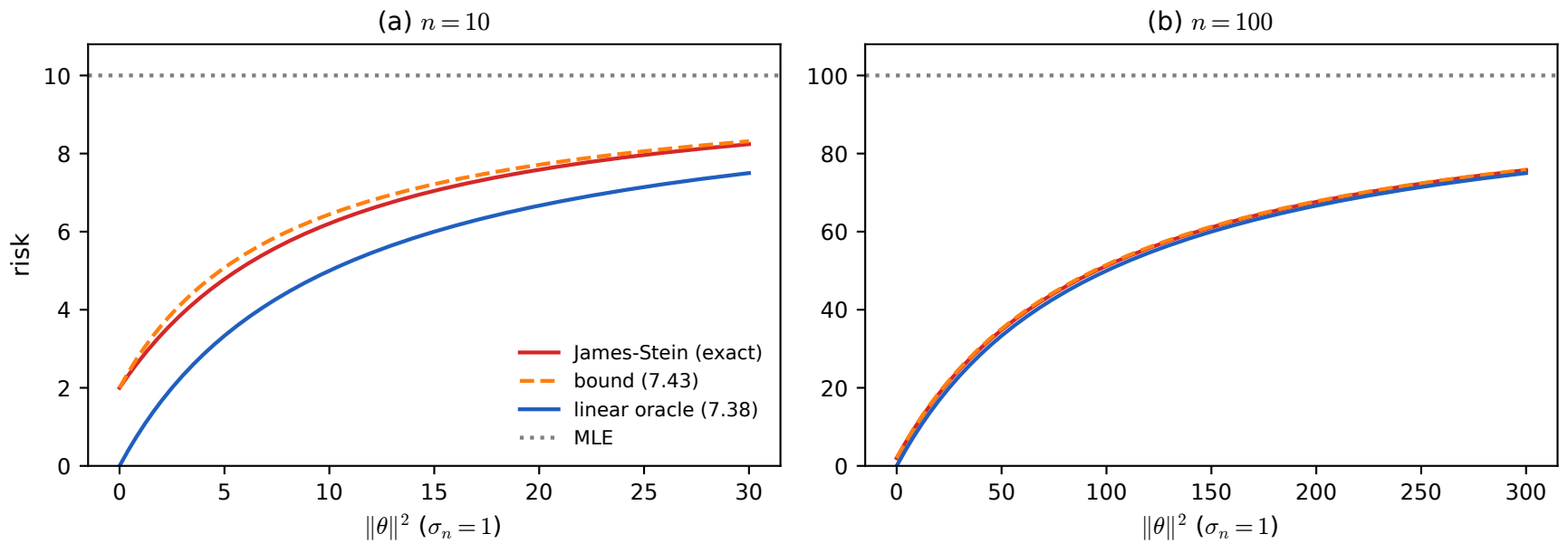

(a) $n = 10$
(b) $n = 100$
risk
$\|\theta\|^2$ $(\sigma_n = 1)$
$\|\theta\|^2$ $(\sigma_n = 1)$
James-Stein (exact)
bound (7.43)
linear oracle (7.38)
MLE
0
2
4
6
8
10
0
5
10
15
20
25
30
0
20
40
60
80
100
0
50
100
150
200
250
300