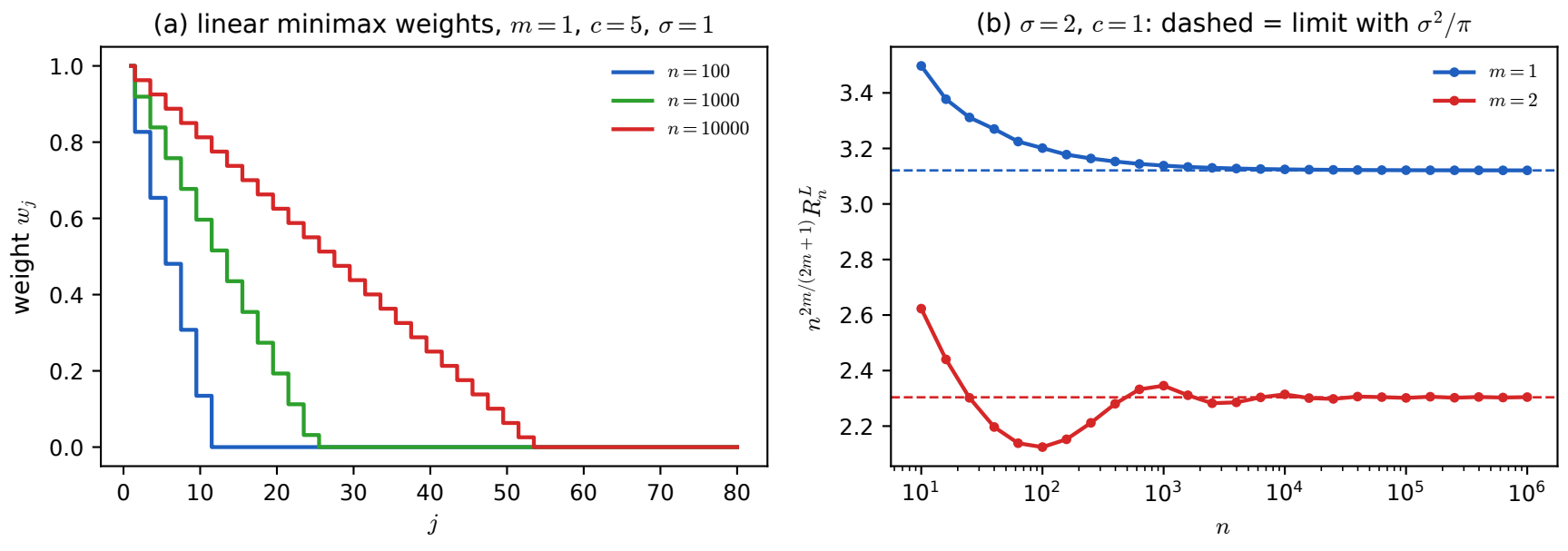

(a) linear minimax weights, $m=1$, $c=5$, $\sigma=1$
weight w_j
j
$n=100$
$n=1000$
$n=10000$
(b) $\sigma=2$, $c=1$: dashed = limit with σ^2/π
$n^{2m/(2m+1)}R_n^L$
n
$m=1$
$m=2$