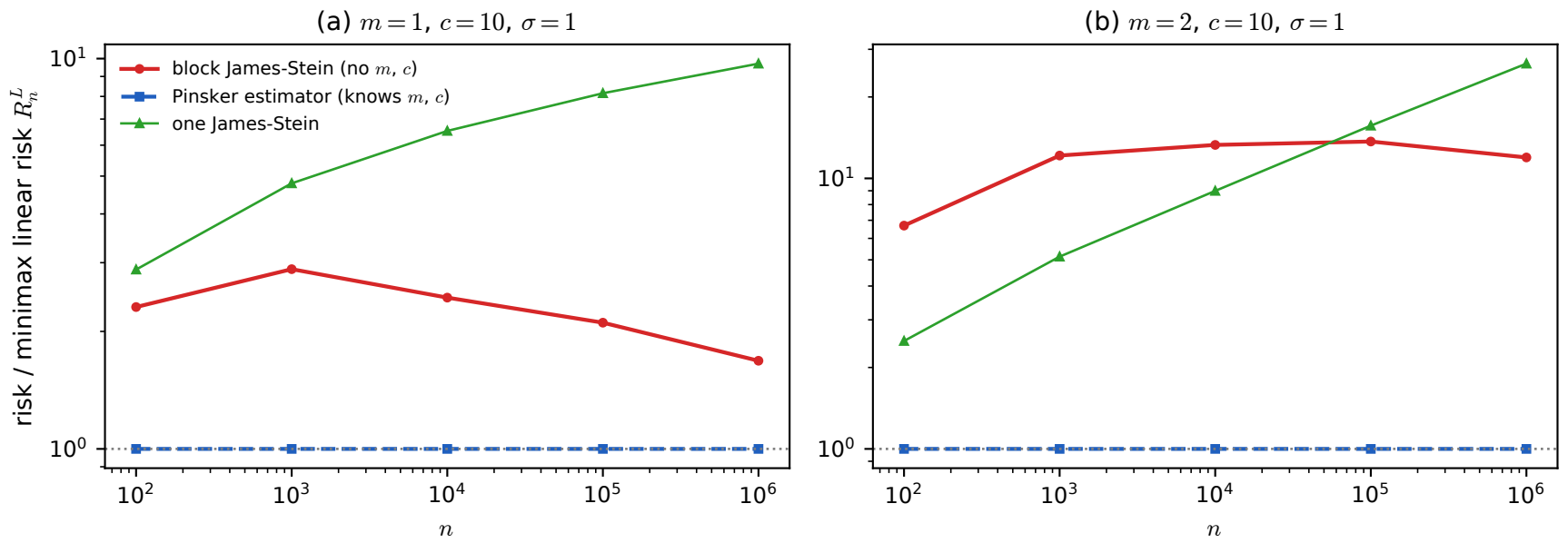

(a) $m=1$, $c=10$, $\sigma=1$
(b) $m=2$, $c=10$, $\sigma=1$
block James-Stein (no m, c)
Pinsker estimator (knows m, c)
one James-Stein
risk / minimax linear risk R_n^L
10^1
10^0
10^2
10^3
10^4
10^5
10^6
n