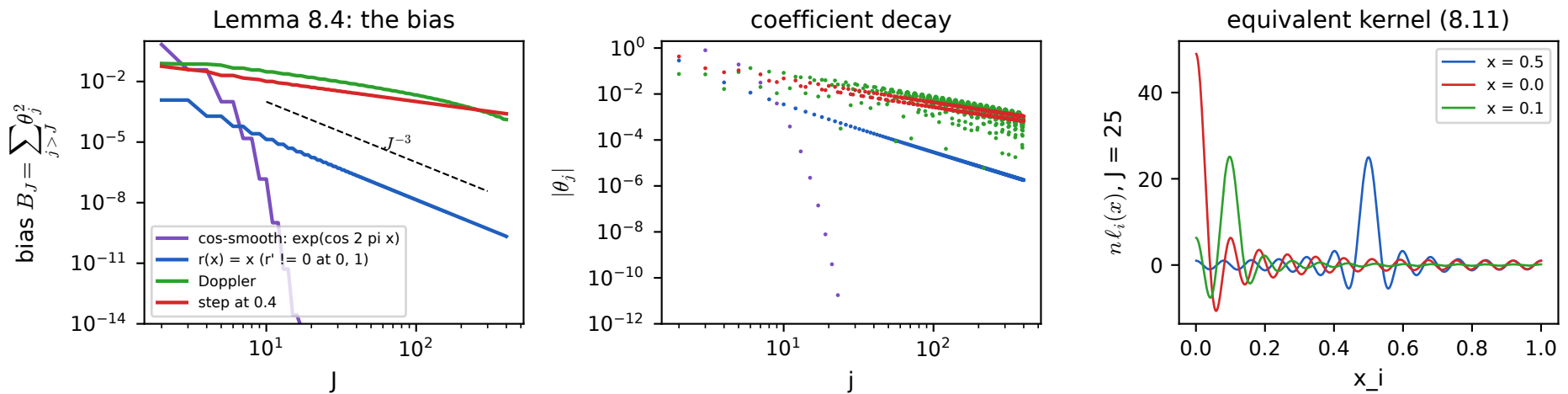

Lemma 8.4: the bias
bias $B_J = \sum_{j>J} \theta_j^2$
10^{-2}
10^{-5}
10^{-8}
10^{-11}
10^{-14}
J^{-3}
cos-smooth: exp(cos 2 pi x)
r(x) = x (r' != 0 at 0, 1)
Doppler
step at 0.4
10^1
10^2
J
coefficient decay
$|\theta_j|$
10^0
10^{-2}
10^{-4}
10^{-6}
10^{-8}
10^{-10}
10^{-12}
10^1
10^2
j
equivalent kernel (8.11)
$n\,\ell_i(x)$, J = 25
x = 0.5
x = 0.0
x = 0.1
40
20
0
0.0
0.2
0.4
0.6
0.8
1.0
x_i