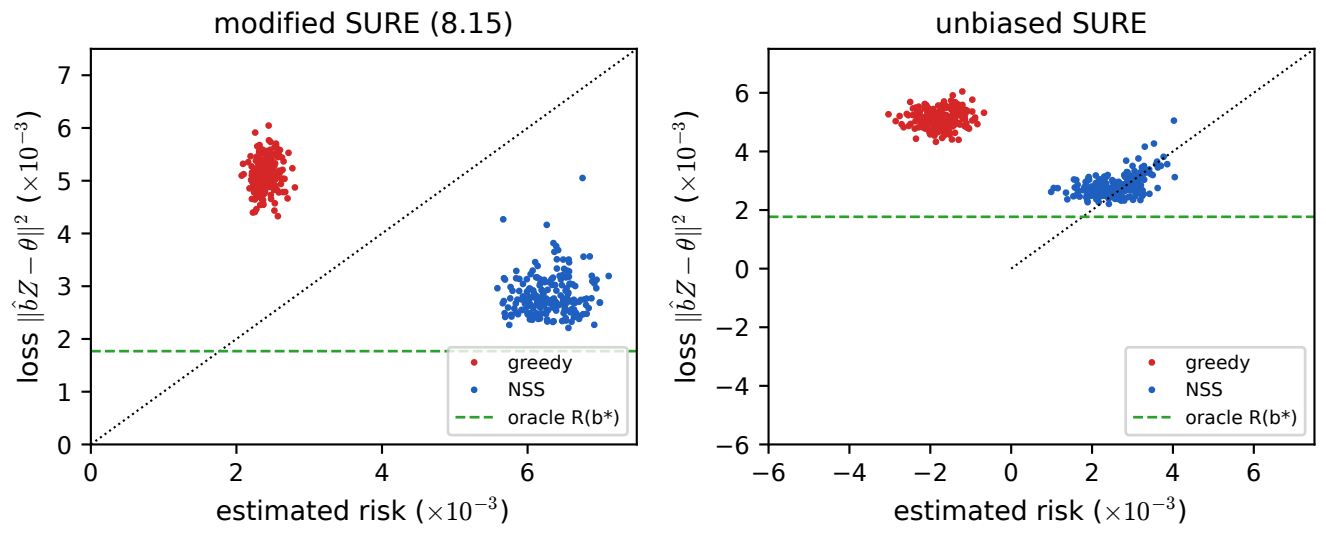

modified SURE (8.15)
unbiased SURE
loss $\|\hat{b}Z-\theta\|^2$ ($\times 10^{-3}$)
estimated risk ($\times 10^{-3}$)
greedy
NSS
oracle R(b*)
0
2
4
6
7
5
3
1
−6
−4
−2