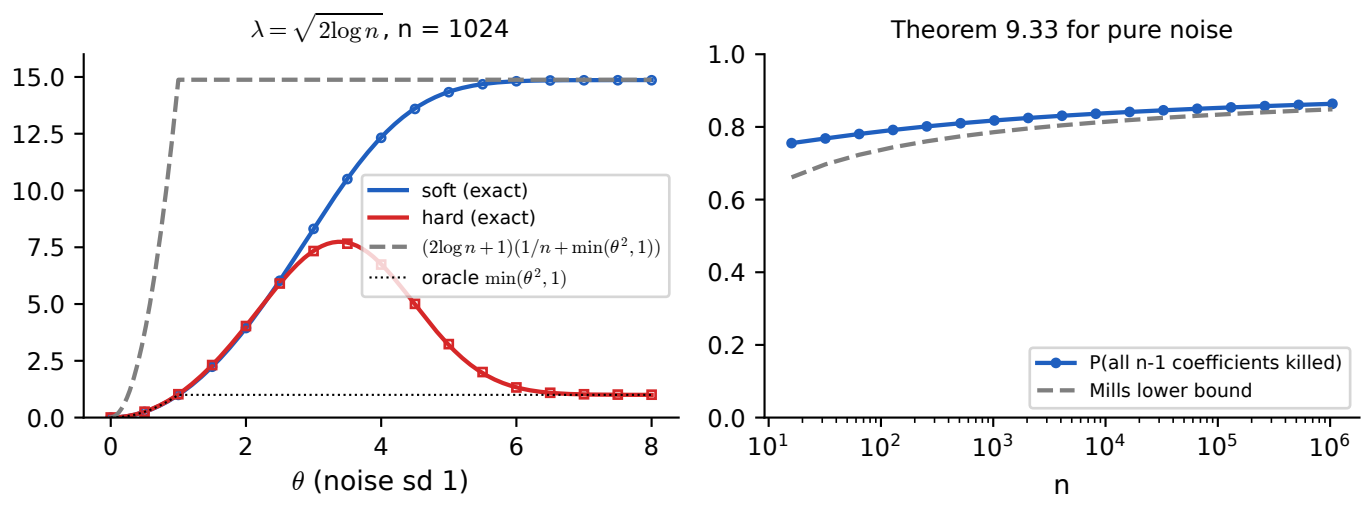

$\lambda = \sqrt{2\log n}$, n = 1024
15.0
12.5
10.0
7.5
5.0
2.5
0.0
0
2
4
6
8
θ (noise sd 1)
soft (exact)
hard (exact)
$(2\log n + 1)(1/n + \min(\theta^2, 1))$
oracle $\min(\theta^2, 1)$
Theorem 9.33 for pure noise
1.0
0.8
0.6
0.4
0.2
0.0
10^1
10^2
10^3
10^4
10^5
10^6
n
P(all n-1 coefficients killed)
Mills lower bound