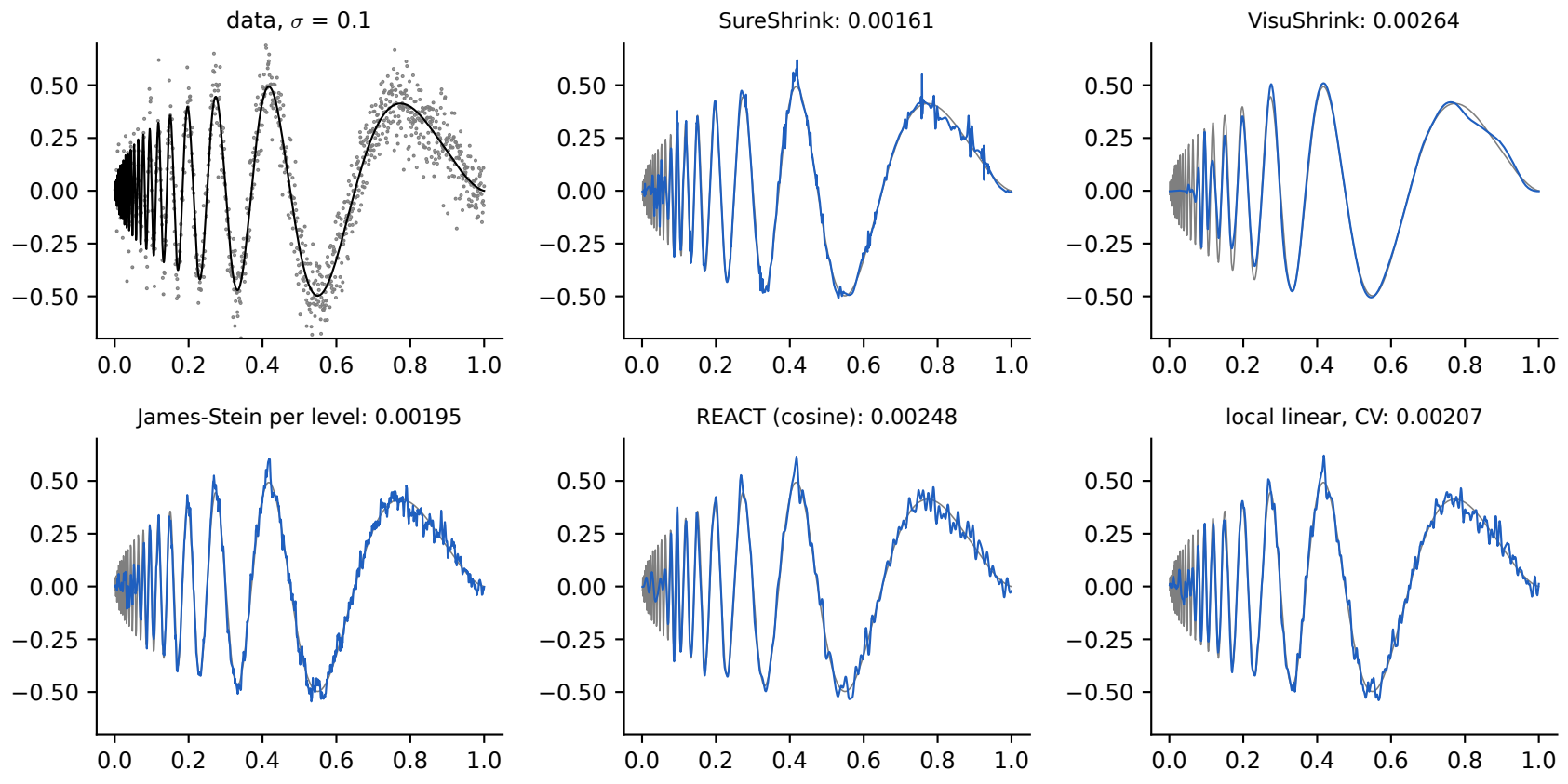

data, σ = 0.1
SureShrink: 0.00161
VisuShrink: 0.00264
James-Stein per level: 0.00195
REACT (cosine): 0.00248
local linear, CV: 0.00207
0.50
0.25
0.00
−0.25
−0.50
0.0
0.2
0.4
0.6
0.8
1.0