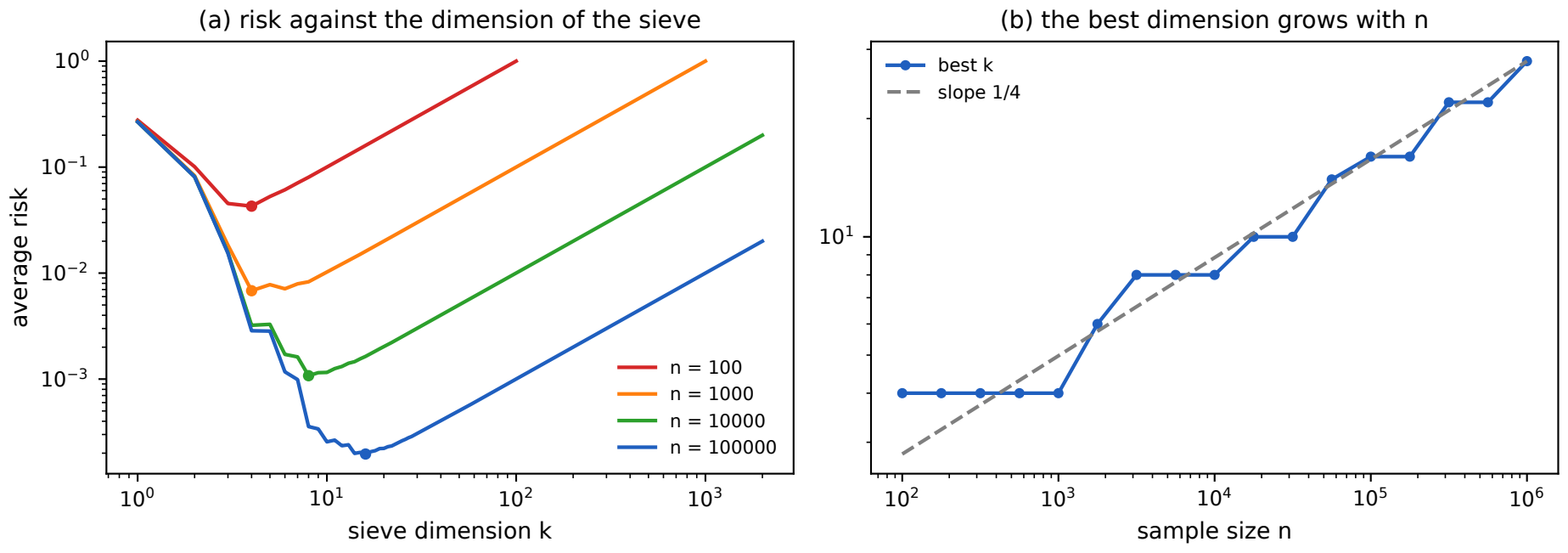

(a) risk against the dimension of the sieve
average risk
sieve dimension k
n = 100
n = 1000
n = 10000
n = 100000
(b) the best dimension grows with n
best k
slope 1/4
sample size n