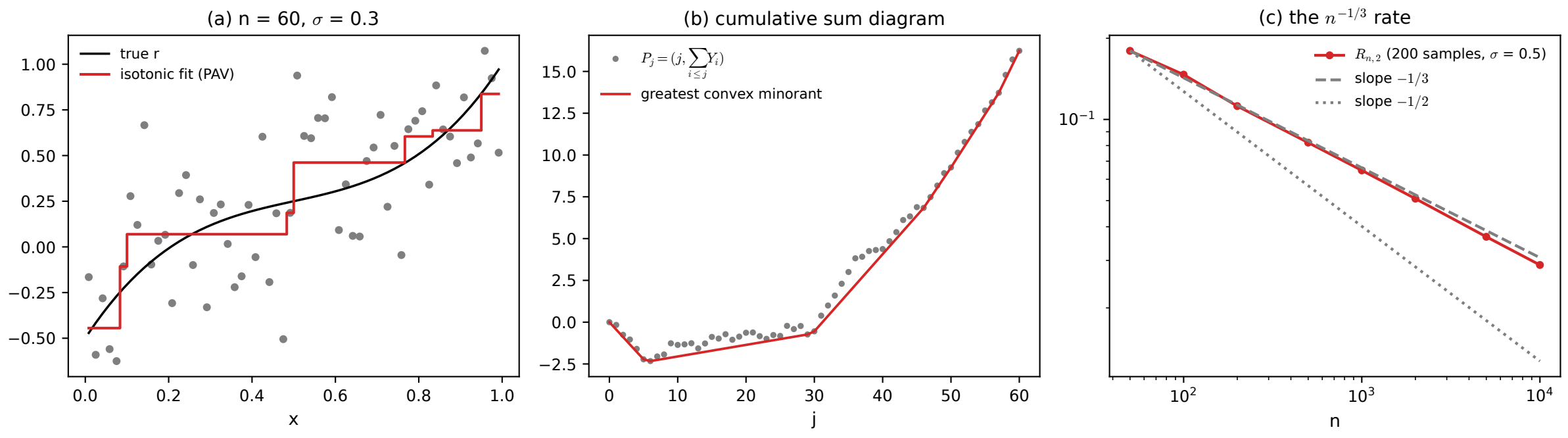

(a) n = 60, σ = 0.3
true r
isotonic fit (PAV)
x
(b) cumulative sum diagram
$P_j = (j, \sum_{i \le j} Y_i)$
greatest convex minorant
j
(c) the $n^{-1/3}$ rate
$R_{n,2}$ (200 samples, σ = 0.5)
slope −1/3
slope −1/2
n