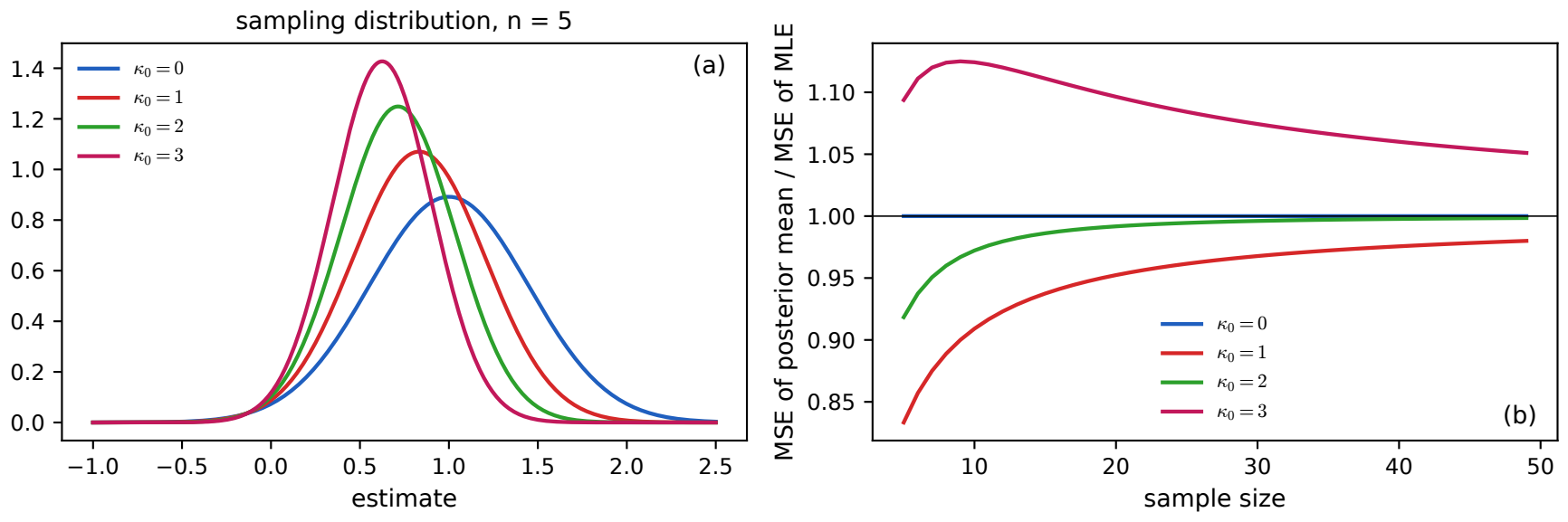

sampling distribution, n = 5
(a)
$\kappa_0 = 0$
$\kappa_0 = 1$
$\kappa_0 = 2$
$\kappa_0 = 3$
1.4
1.2
1.0
0.8
0.6
0.4
0.2
0.0
−1.0
−0.5
0.0
0.5
1.0
1.5
2.0
2.5
estimate
MSE of posterior mean / MSE of MLE
1.10
1.05
1.00
0.95
0.90
0.85
10
20
30
40
50
sample size
(b)