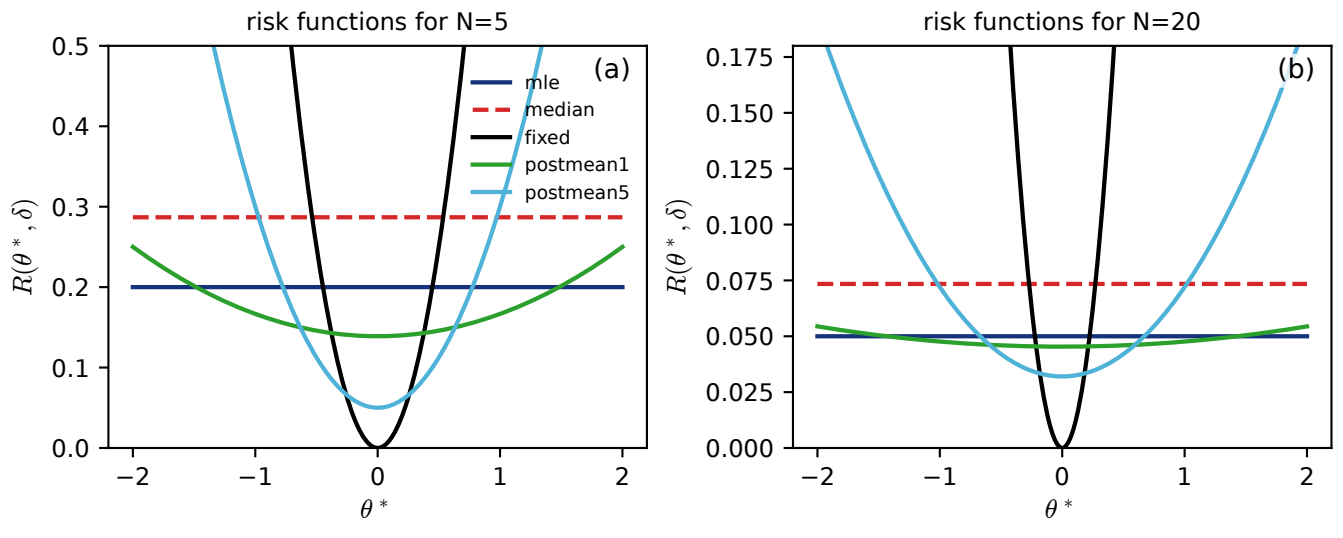

risk functions for N=5
(a)
mle
median
fixed
postmean1
postmean5
$R(\theta^*, \delta)$
θ^*
0.5
0.4
0.3
0.2
0.1
0.0
−2
−1
0
1
2
risk functions for N=20
(b)
$R(\theta^*, \delta)$
θ^*
0.175
0.150
0.125
0.100
0.075
0.050
0.025
0.000