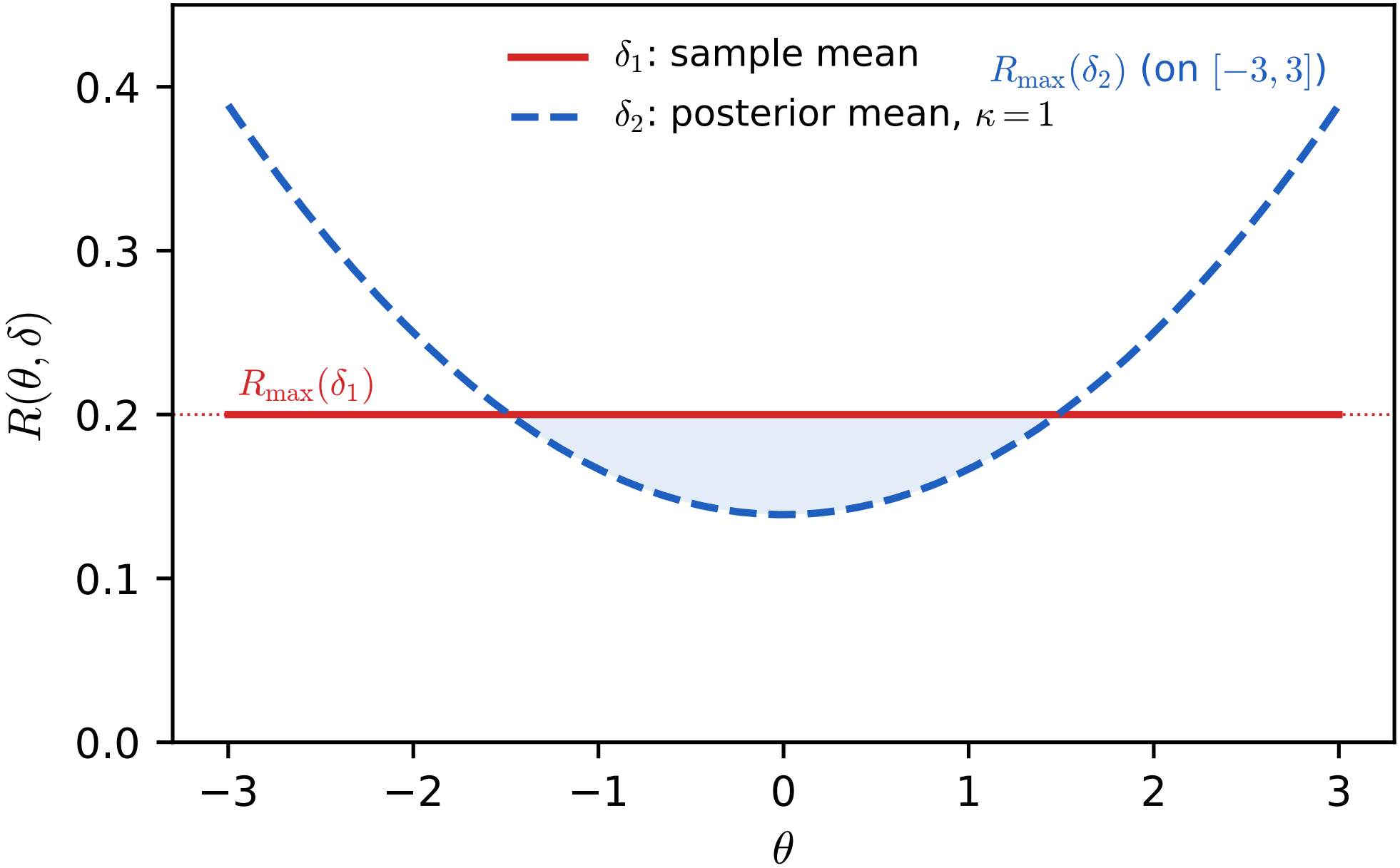

δ_1: sample mean
δ_2: posterior mean, $\kappa = 1$
$R_{\max}(\delta_2)$ (on $[-3, 3]$)
$R_{\max}(\delta_1)$
$R(\theta, \delta)$
0.0
0.1
0.2
0.3
0.4
−3
−2
−1
0
1
2
3
θ