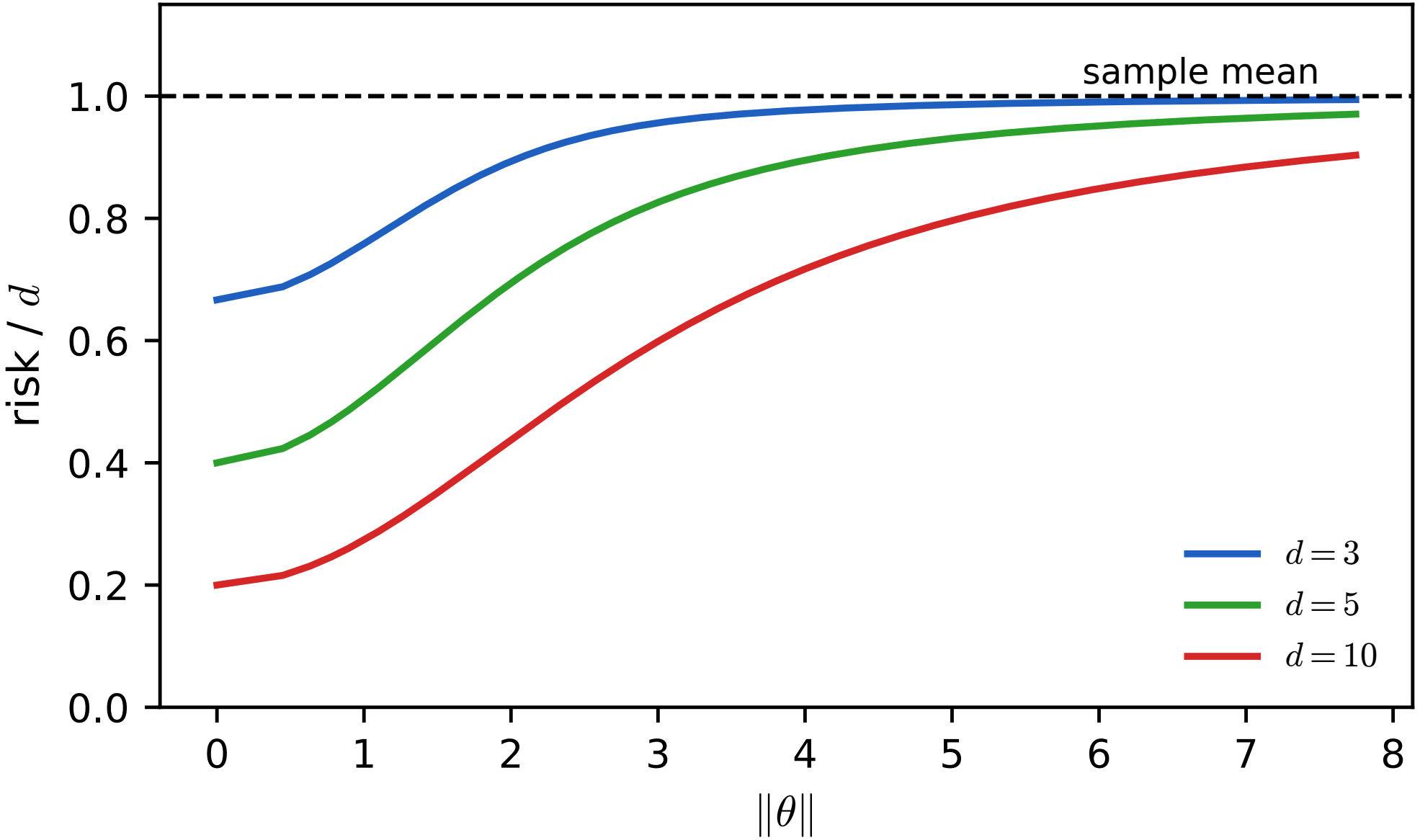

sample mean
1.0
0.8
0.6
0.4
0.2
0.0
risk / d
0
1
2
3
4
5
6
7
8
$\|\theta\|$
$d = 3$
$d = 5$
$d = 10$