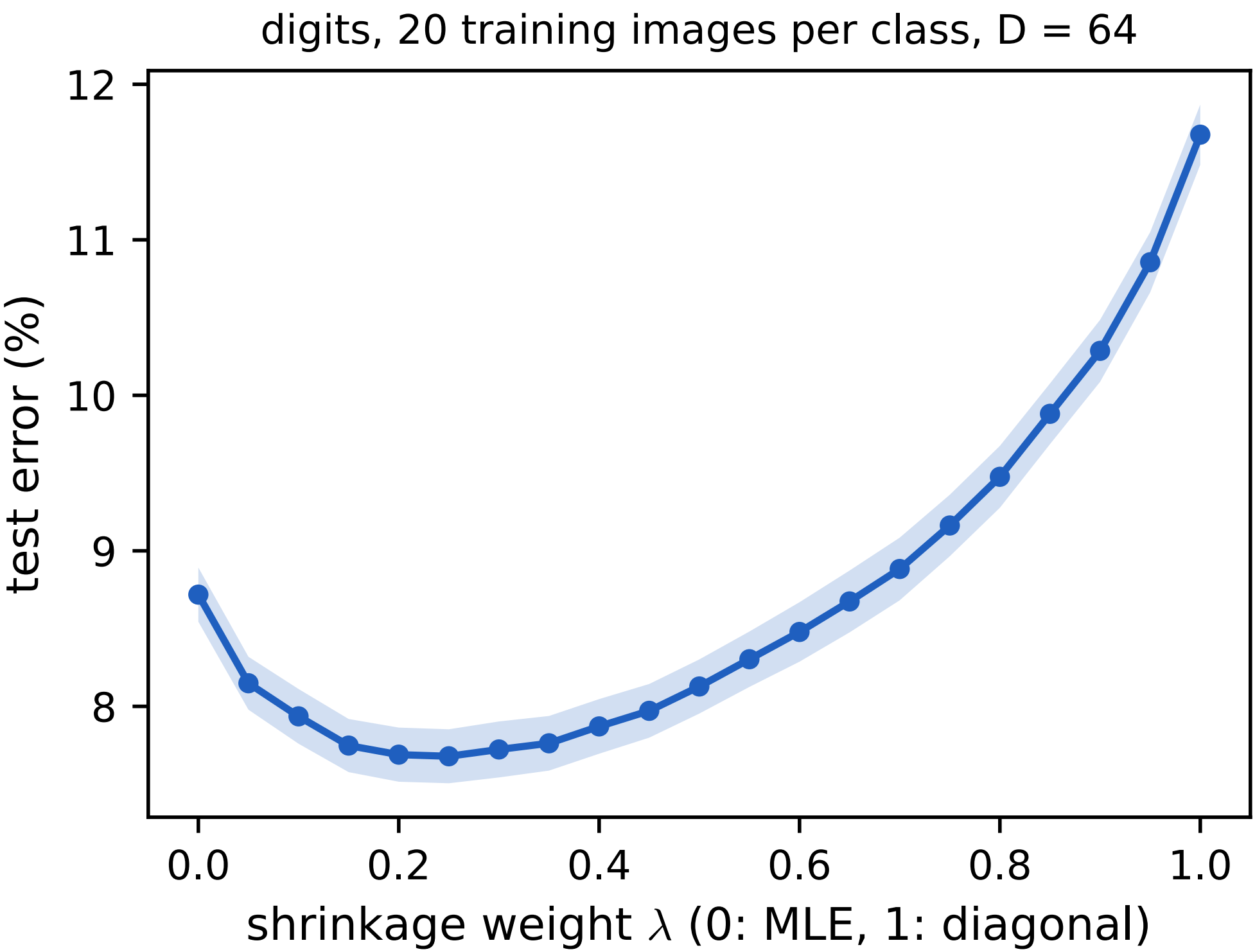

digits, 20 training images per class, D = 64
12
11
10
9
8
test error (%)
0.0
0.2
0.4
0.6
0.8
1.0
shrinkage weight λ (0: MLE, 1: diagonal)