Ridge regression: test error as a function of λ and d
n=30

Legend:
- λ^*, d=10
- risk estimation, d=10
- OLS risk: $\sigma^2 + \frac{\sigma^2 d}{n}$, d=10
- $Risk_{\lambda \to +\infty}$, d=10
- λ^*, d=20
- d=20
- $Risk_{\lambda \to +\infty}$, d=20
- λ^*, d=30
- d=30
- $Risk_{\lambda \to +\infty}$, d=30
- Bayes risk: σ^2

Axis labels: risk (y-axis), λ (x-axis)