Ridge regression: risks as a function of λ
40 training samples
n repetitions 100000
uniform design matrix
eigenvalue_smallest Bayes estimator

Legend:
- Ridge test error, d=10
- OLS risk, d=10
- Ridge test error, d=20
- OLS risk, d=20
- Ridge test error, d=30
- OLS risk, d=30
- Ridge test error, d=40
- OLS risk, d=40
- Bayes risk: σ^2

y-axis: test error
x-axis: λ