OLS: test errors as a function of n and d
n repetitions 1000

Legend:
- test error, d=2
- $\sigma^2 + \frac{\sigma^2 d}{n}$, d=2
- d=5
- d=10
- d=20
- d=30
- Bayes risk: σ^2

x-axis: n
y-axis: test error