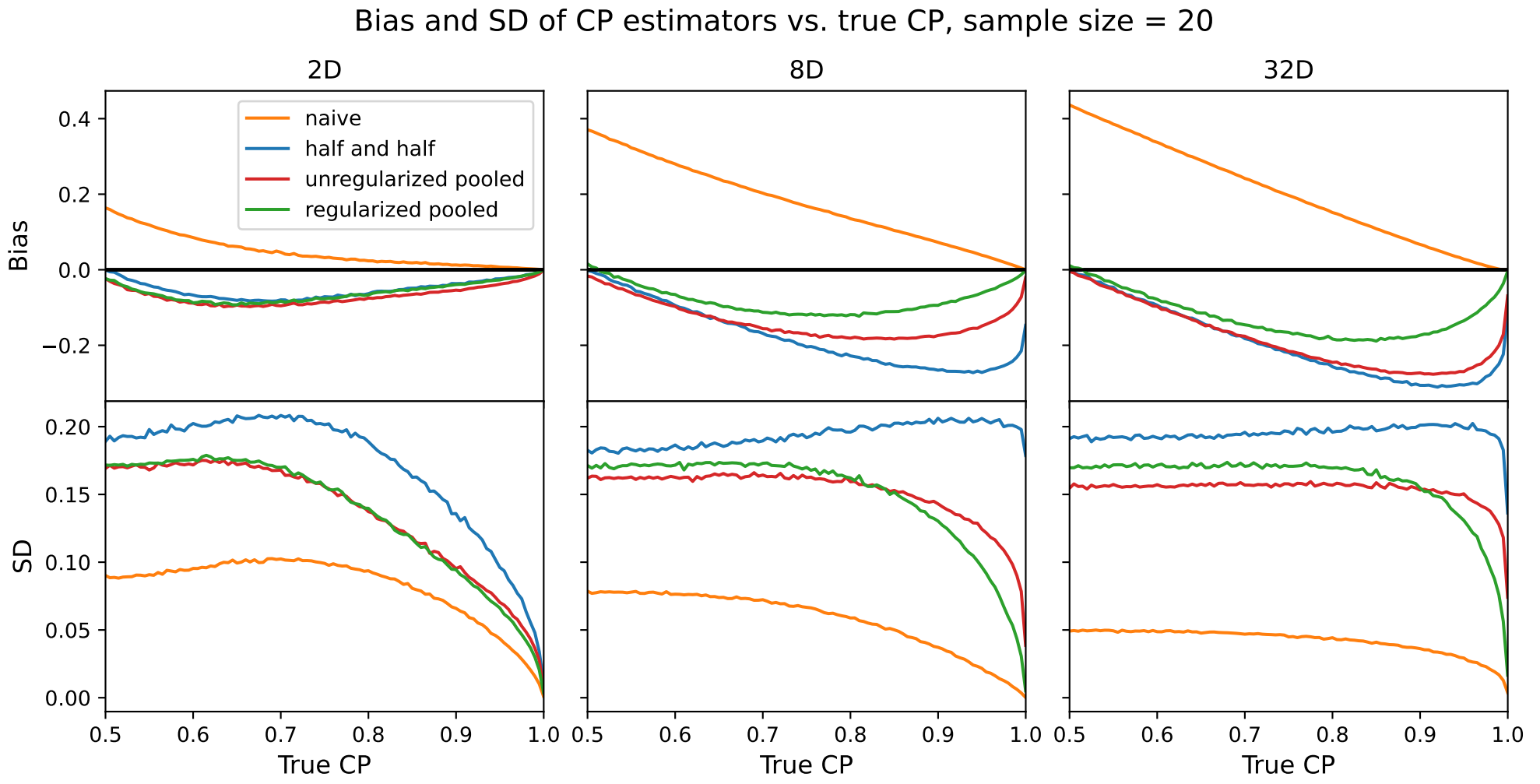
Bias and SD of CP estimators vs. true CP, sample size = 20
2D
8D
32D
naive
half and half
unregularized pooled
regularized pooled
Bias
SD
0.4
0.2
0.0
−0.2
0.20
0.15
0.10
0.05
0.00
0.5
0.6
0.7
0.8
0.9
1.0
True CP