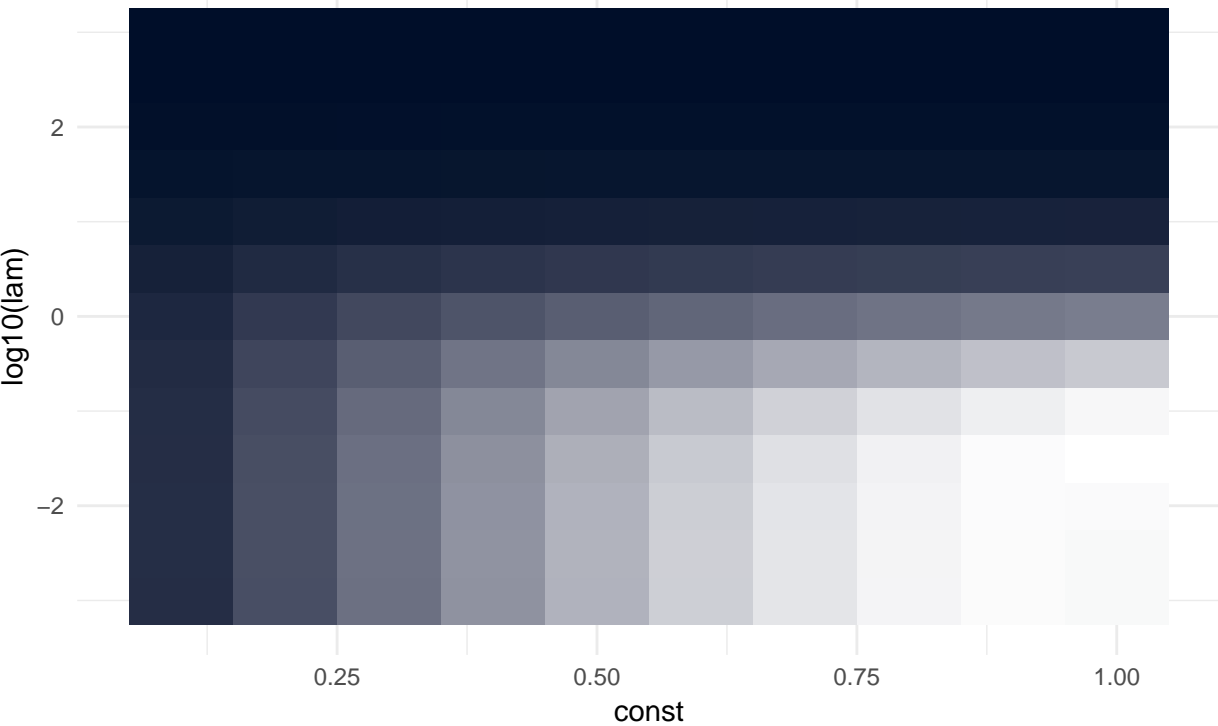


shrinkB MSPE (N = 1000, P = 50, R = 1, sigma = tridiag)



\*\*Optimal:  $\log_{10}(\text{lam}) = -1.5$ ,  $\text{const} = 1$