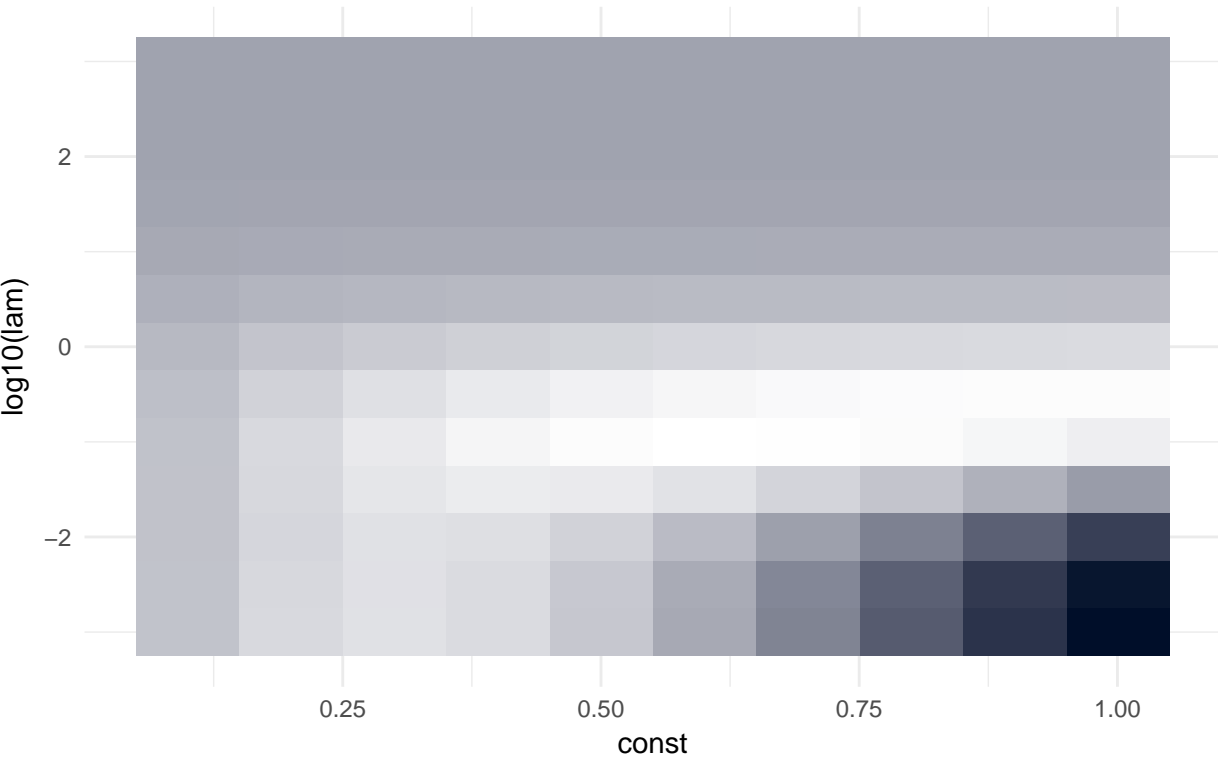


shrinkB MSPE (N = 100, P = 200, R = 10, sigma = tridiag)



**Optimal: $\log_{10}(\text{lam}) = -1$, $\text{const} = 0.6$