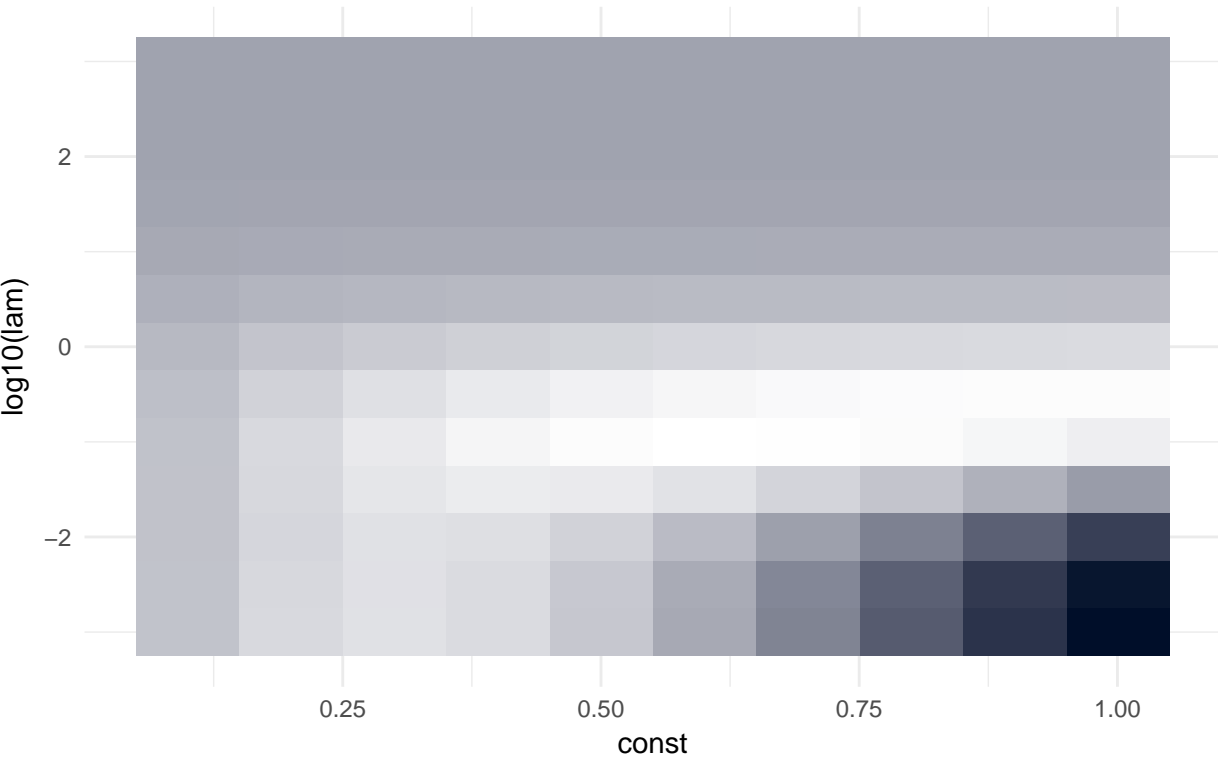


shrinkB MSPE (N = 100, P = 200, R = 10, sigma = tridiag)



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