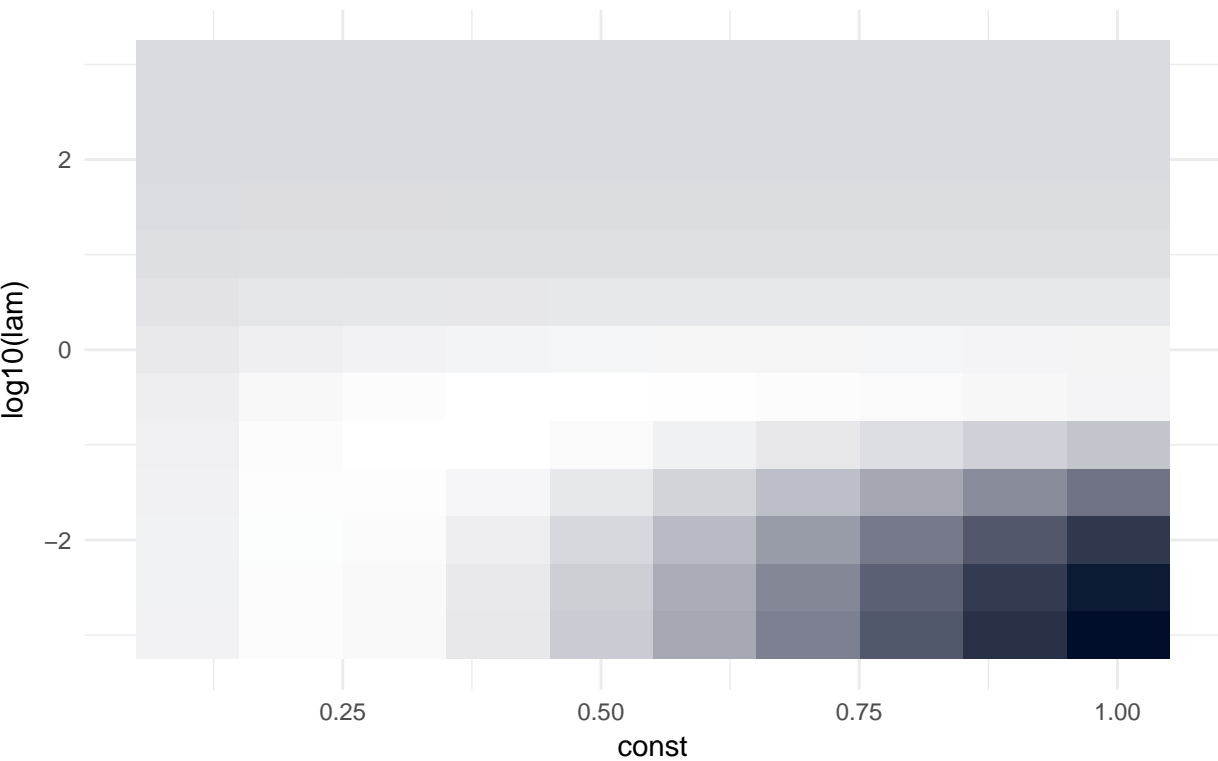


shrinkB MSPE (N = 100, P = 200, R = 10, sigma = compound)



**Optimal: $\log_{10}(\text{lam}) = -0.5$, $\text{const} = 0.5$