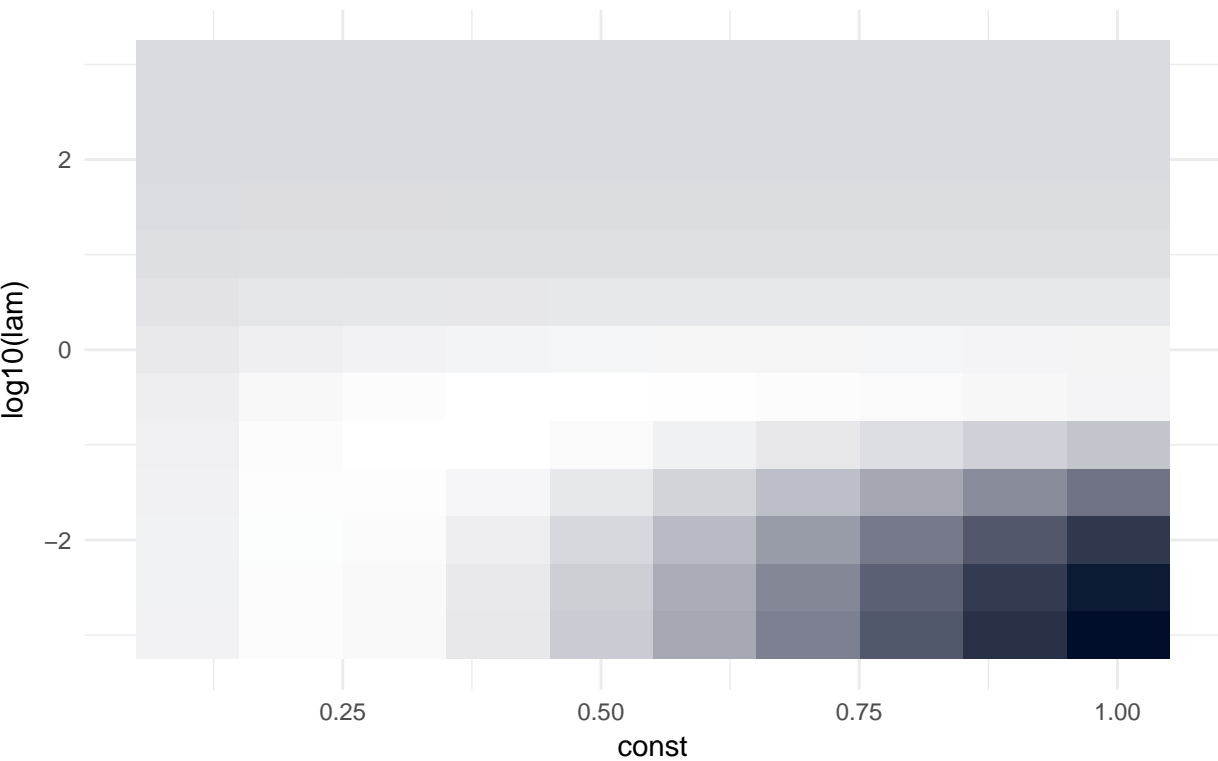


shrinkB MSPE (N = 100, P = 200, R = 10, sigma = compound)



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