

$$\sigma^2(e_k) = 1, \sigma^2(d_k^u) = 0, p = 20, f = 20$$

$$\sqrt{\frac{(y_k - r_k)^2}{r_k^2}}$$

10^0

5×10^{-1}

200

400

600

800

1000

\bar{N}

- Oracle (median)
- - Oracle (mean)
- DeePC (median)
- - DeePC (mean)
- CL-DeePC (median)
- - CL-DeePC (mean)