Profiles $\mathbf{u} \mapsto J(\hat{\mathbf{k}}, \mathbf{u})$ for different estimates $\hat{\mathbf{k}}$

Legend:
- $\mathbf{k}_{\text{MPE}}$
- $\mathbf{k}_p, \ p = 0.95$
- $\mathbf{k}_{\text{mean}}$
- $\mathbf{k}_{\text{maxratio}}, \ p = 0.654$
- $\mathbf{k}_{1.00}$
- $\mathbf{k}_{\text{var}}$
- $J^*(\mathbf{u})$
- $\alpha_1 J^*(\mathbf{u})$