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

Legend:
- $\hat{\mathbf{k}}_{\mathrm{MPE,KDE}}$
- $\hat{\mathbf{k}}_p, \ p = 0.90$
- $\hat{\mathbf{k}}_{\mathbb{E}}$
- $\hat{\mathbf{k}}_p, \ p = 1$
- $\hat{\mathbf{k}}_{\mathrm{ratio}}, \ \hat{p}_{\mathrm{ratio}} = 0.654$
- $\hat{\mathbf{k}}_{\mathbb{V}}$
- $J^*(\mathbf{u})$
- $\alpha_1 J^*(\mathbf{u})$