Shrinkage toward equal weight magnitudes beta_1 beta 2 1.4 beta_3 beta_4 1.2 beta 5 1.0 8.0 0.6 0.4 0.2 0.0 10^{-3} 10^{-2} 10^{-1} 10⁰ 10^{1} 10^{2}