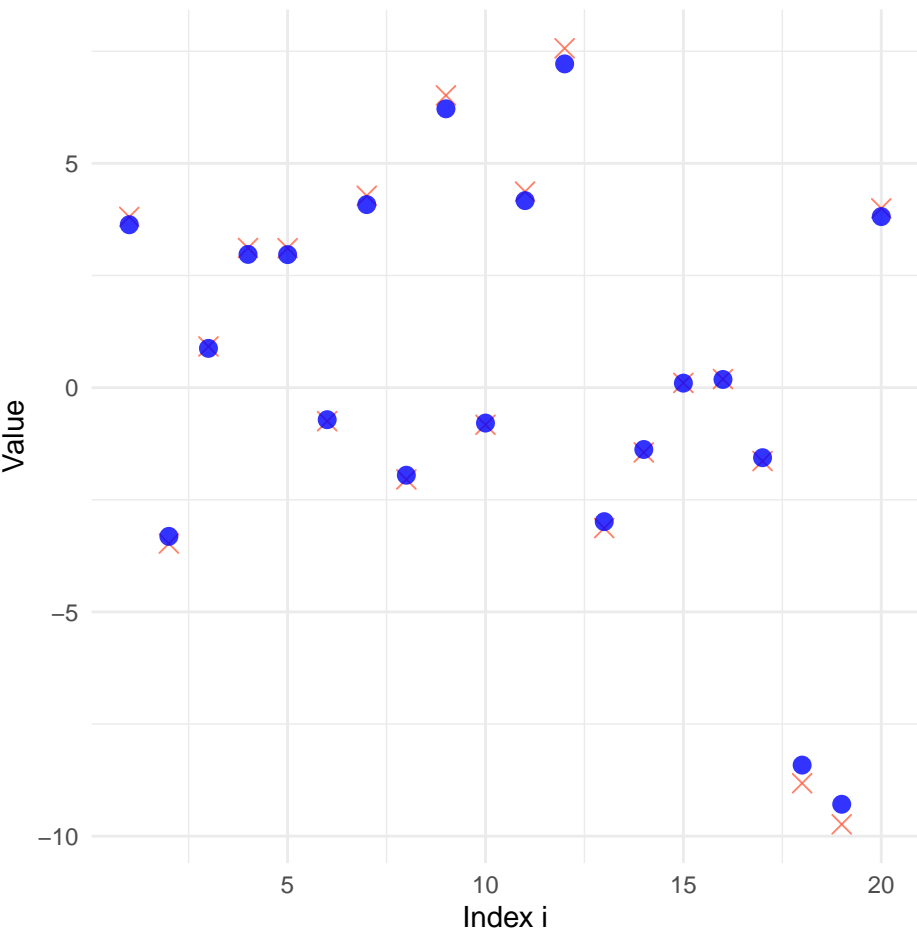
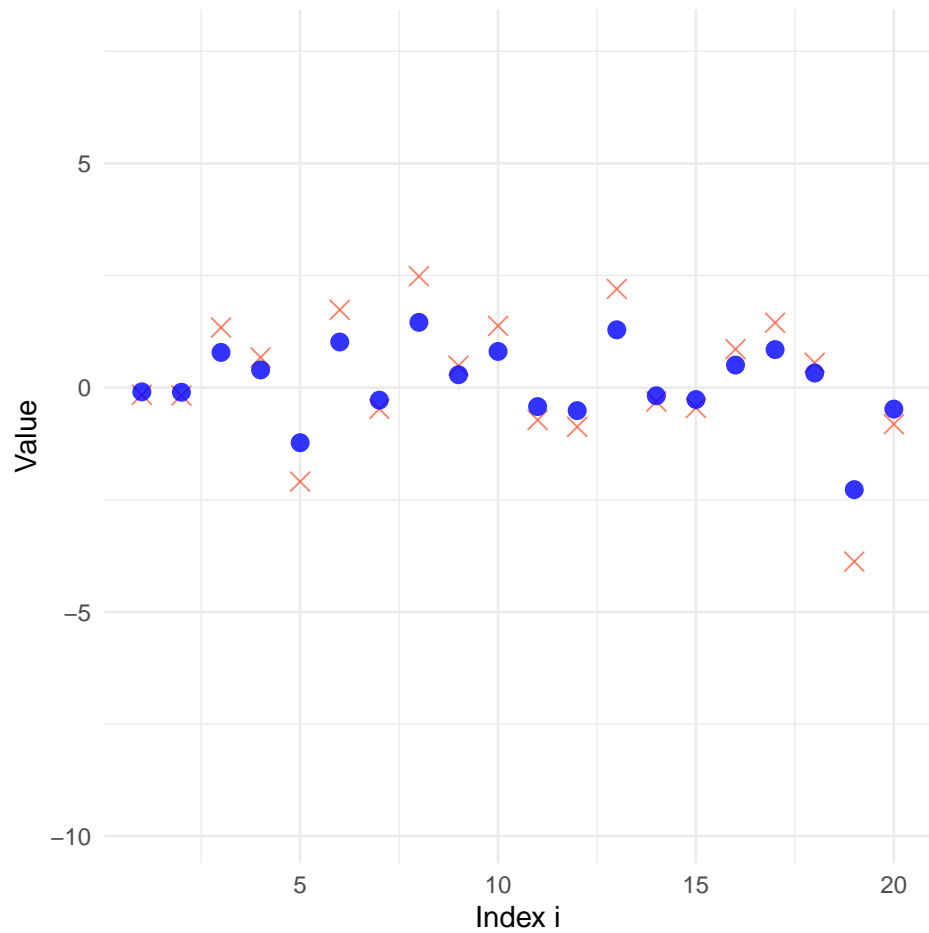


Large σ^2 (Less Shrinkage)Small σ^2 (More Shrinkage)

Estimator $\bullet \hat{\theta}_i^{JS}$ $\times x_i$