
Average relative error between two independent estimates
average relative error
n
0.00
0.02
0.04
0.06
0.08
0.10
3000
4000
5000
6000
7000
8000
9000
10000
$\lambda = 0$
$\lambda = 10^{-3}$
$\lambda = 10^{-2}$
$\lambda = 10^{-1}$
$\lambda = 1$
$\lambda = 10^{1}$