

Risk

80000
70000
60000
50000
40000
30000
20000
10000
0

10^{-4}

10^{-3}

10^{-2}

10^{-1}

10^0

10^1

bandwidth

- true risk $\mathcal{R}(\hat{f})$
- ★ optimal \mathcal{R}_m^*
- × estimate $\mathcal{R}_{\hat{m}}$

