

Risk

12000  
10000  
8000  
6000  
4000  
2000  
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  $\mathcal{R}_{\hat{m}}$

