

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 $\mathcal{R}_{\hat{m}}$

0