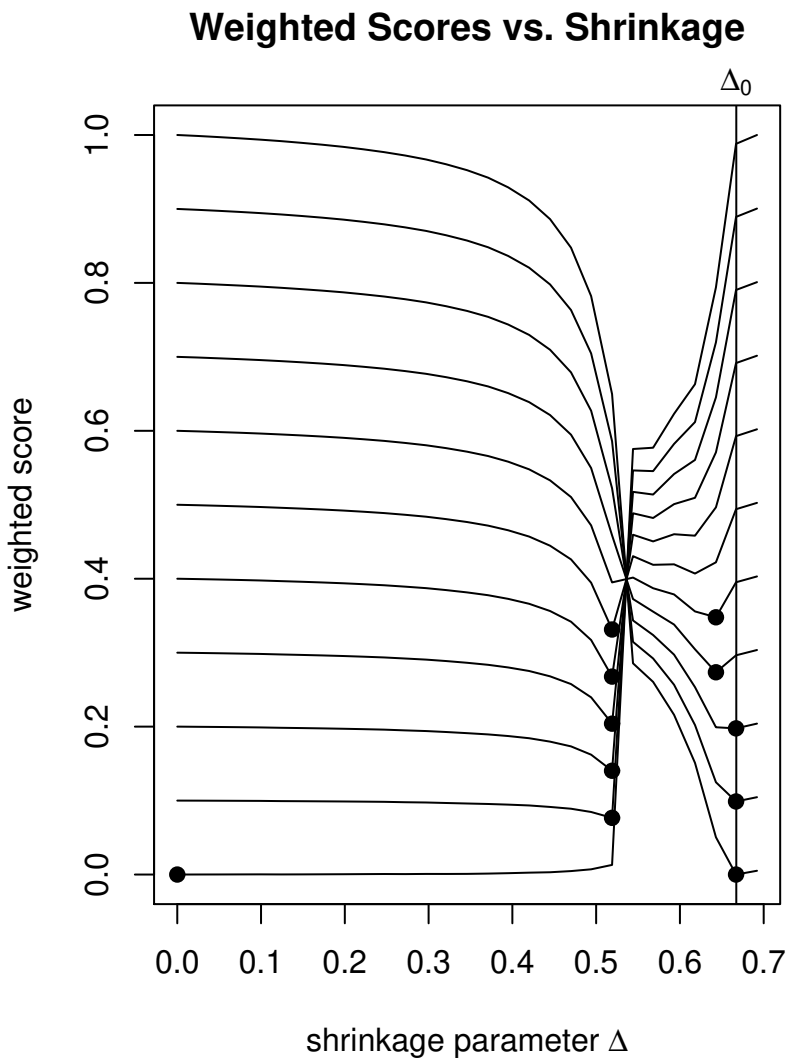
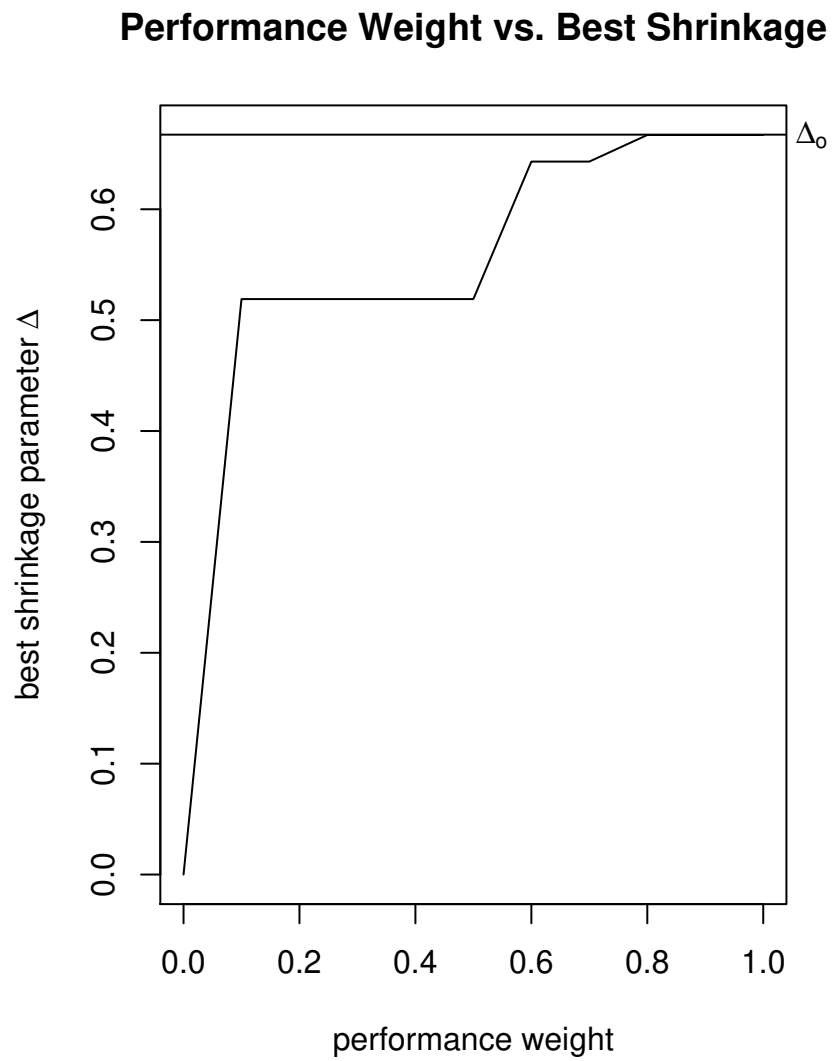

Weighted Scores vs. Shrinkage
Δ_0
weighted score
0.0
0.2
0.4
0.6
0.8
1.0
0.0
0.1
0.2
0.3
0.4
0.5
0.6
0.7
shrinkage parameter Δ


Performance Weight vs. Best Shrinkage
Δ_o
best shrinkage parameter Δ
0.0
0.1
0.2
0.3
0.4
0.5
0.6
0.0
0.2
0.4
0.6
0.8
1.0
performance weight