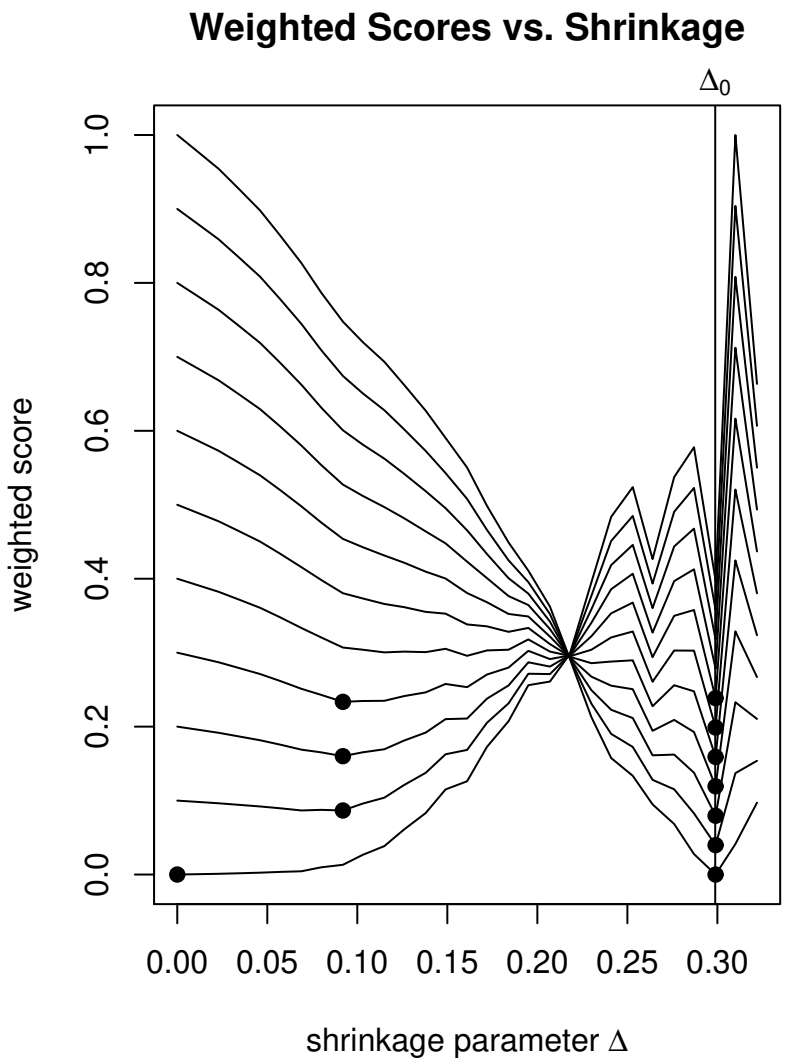
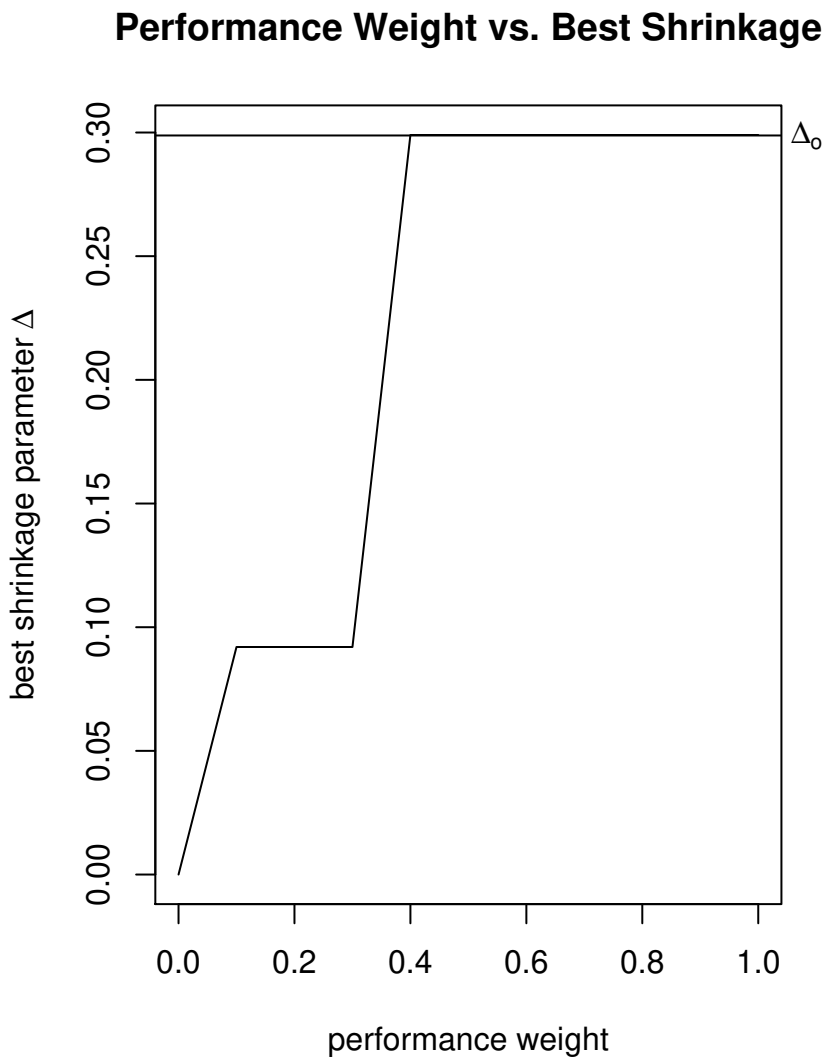

Weighted Scores vs. Shrinkage
Δ_0
weighted score
0.0
0.2
0.4
0.6
0.8
1.0
0.00
0.05
0.10
0.15
0.20
0.25
0.30
shrinkage parameter Δ


Performance Weight vs. Best Shrinkage
Δ_o
best shrinkage parameter Δ
0.00
0.05
0.10
0.15
0.20
0.25
0.30
0.0
0.2
0.4
0.6
0.8
1.0
performance weight