dim 2

$\mathbb{E}[\widehat{\boldsymbol{\alpha}}_{\mathrm{O}}^{n}]$

$\widehat{\boldsymbol{\alpha}}_{\mathrm{O}}^{n}$

$\mathbb{E}[\widehat{\boldsymbol{\alpha}}_{\mathrm{I}}^{m}] = \boldsymbol{\alpha}$

$\widehat{\boldsymbol{\alpha}}_{\mathrm{I}}^{m}$

dim 1

classical shrinkage

estimator weighting