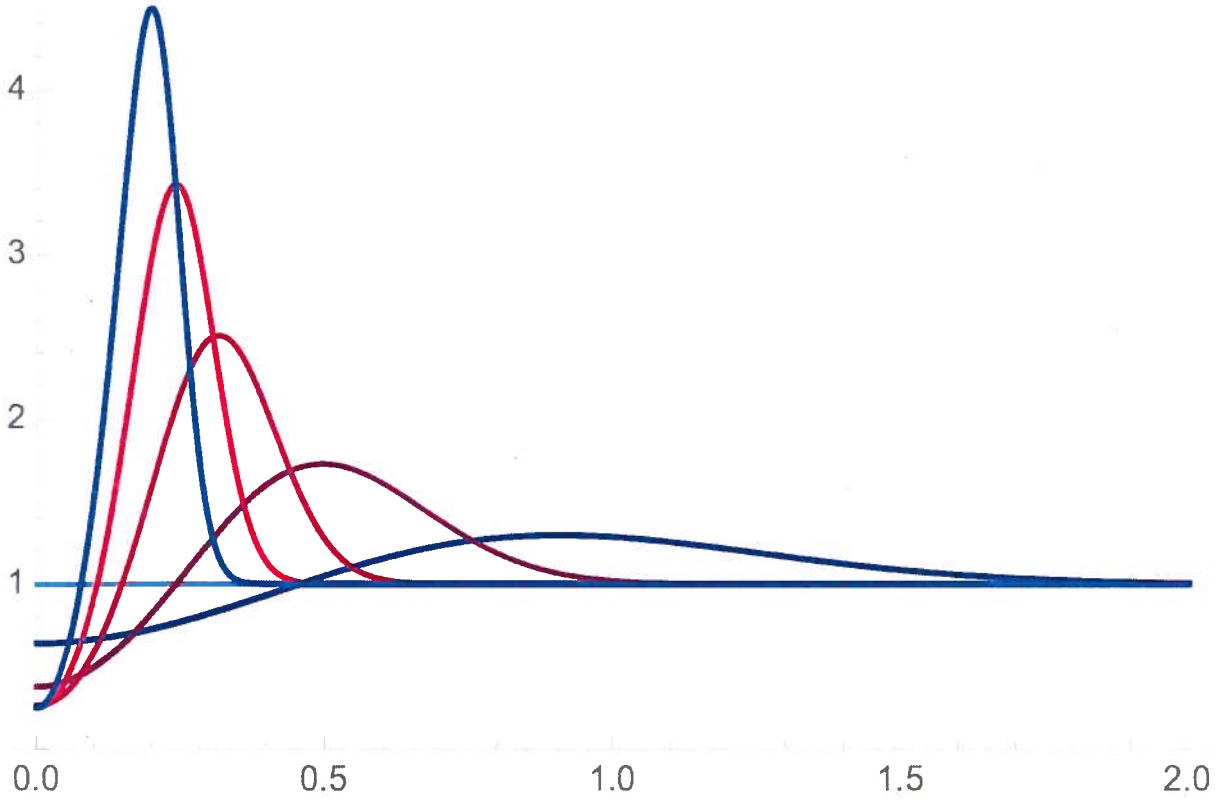
Risk (MSE) of Hodges estimator:

$$R_n(\theta) = E_\theta\{n(T_n - \theta)^2\}$$

with $a = .5$ and $n \in \{5, 25, 100, 250, 500\}$.



Local Risk of Hodges estimator:

$$R_n^{loc}(t) = R_n(t/\sqrt{n}) = E_{t/\sqrt{n}}\{n(T_n - t/\sqrt{n})^2\}$$

and limiting risk $R_{asymp}(t) = a^2 + (1-a)^2 t^2$ with $a = .5$, $\theta = t/\sqrt{n}$, and $n \in \{5, 25, 100, 250, 500\}$.