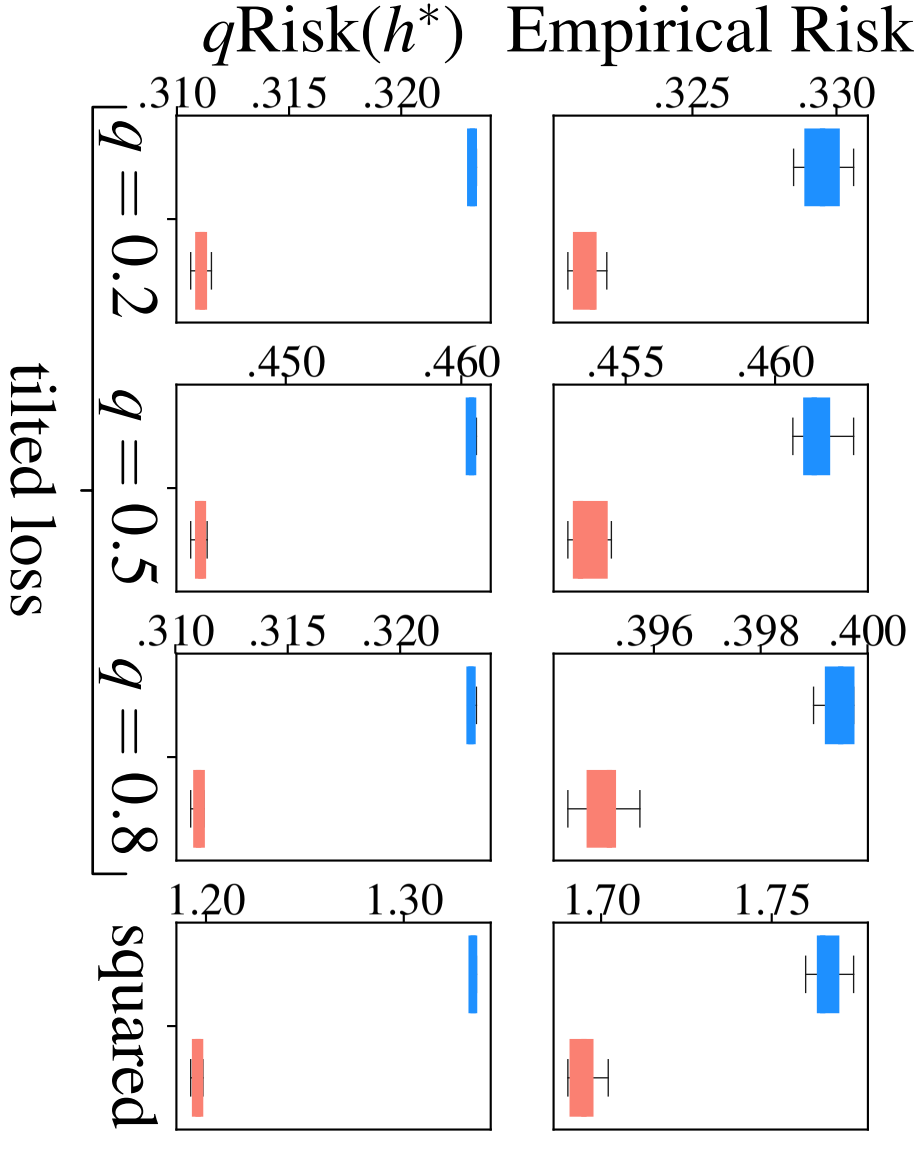
qRisk(h^*)
Empirical Risk
tilted loss
$q = 0.2$
$q = 0.5$
$q = 0.8$
squared
.310
.315
.320
.325
.330
.450
.460
.455
.460
.310
.315
.320
.396
.398
.400
1.20
1.30
1.70
1.75