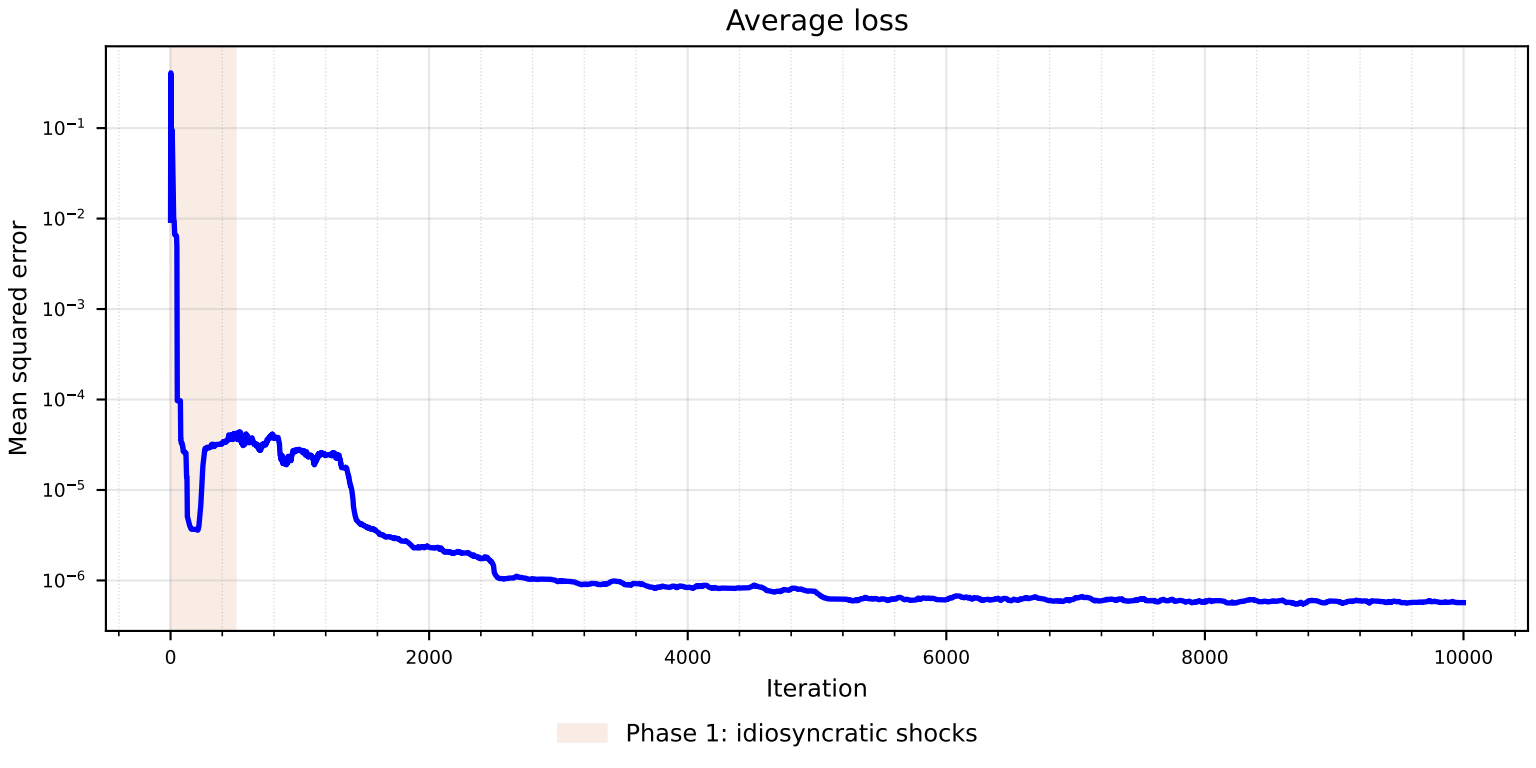

Average loss
Mean squared error
10^{-1}
10^{-2}
10^{-3}
10^{-4}
10^{-5}
10^{-6}
0
2000
4000
6000
8000
10000
Iteration
Phase 1: idiosyncratic shocks