relative error of $\hat{d}_{\lambda,n}$ with respect to $\hat{d}_{\lambda,10000}$

Legend:
- $\lambda = 0$
- $\lambda = 10^{-3}$
- $\lambda = 10^{-2}$
- $\lambda = 10^{-1}$
- $\lambda = 1$
- $\lambda = 10^1$

y-axis: average relative error

x-axis: n