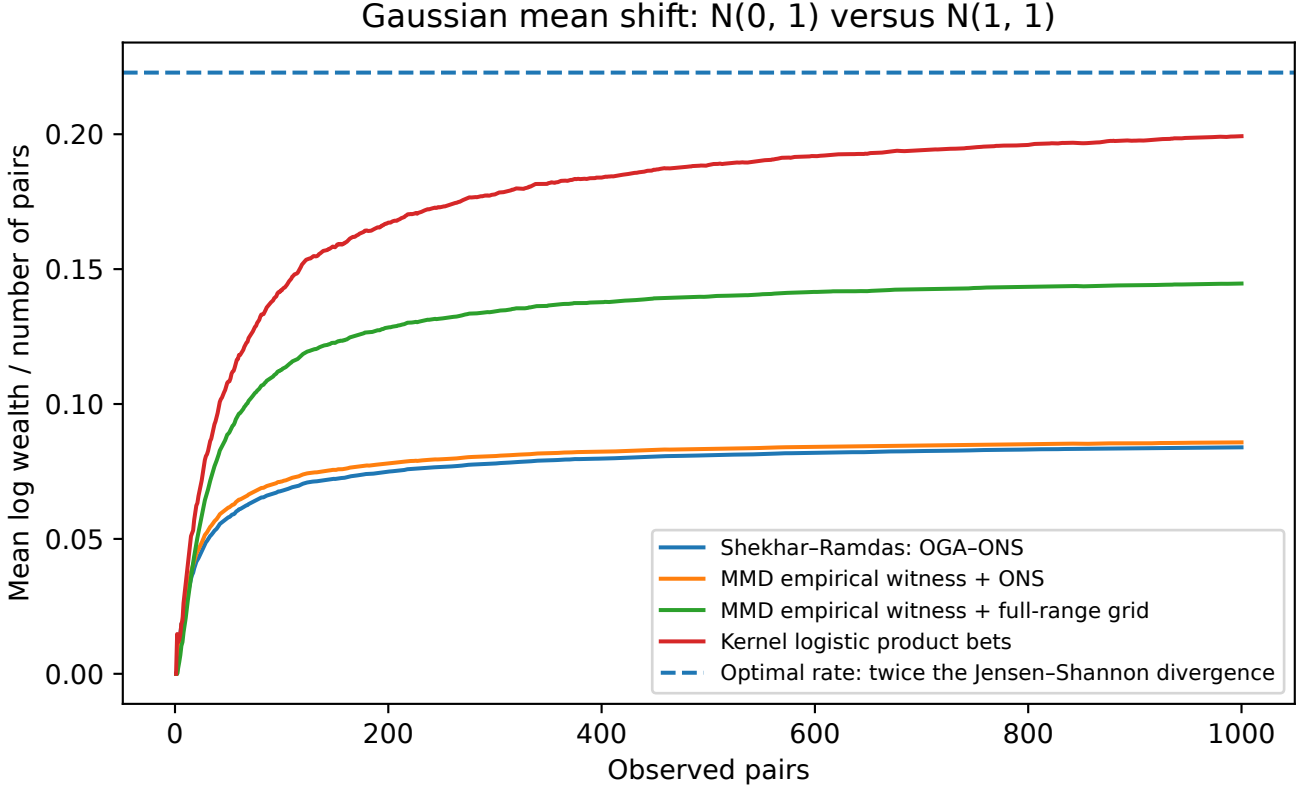

Gaussian mean shift: N(0, 1) versus N(1, 1)
Mean log wealth / number of pairs
0.00
0.05
0.10
0.15
0.20
0
200
400
600
800
1000
Observed pairs
Shekhar–Ramdas: OGA–ONS
MMD empirical witness + ONS
MMD empirical witness + full-range grid
Kernel logistic product bets
Optimal rate: twice the Jensen–Shannon divergence