A Wavelet Tour of Signal Processing
Stéphane Mallat, Academic Press 1999 (2nd edition)

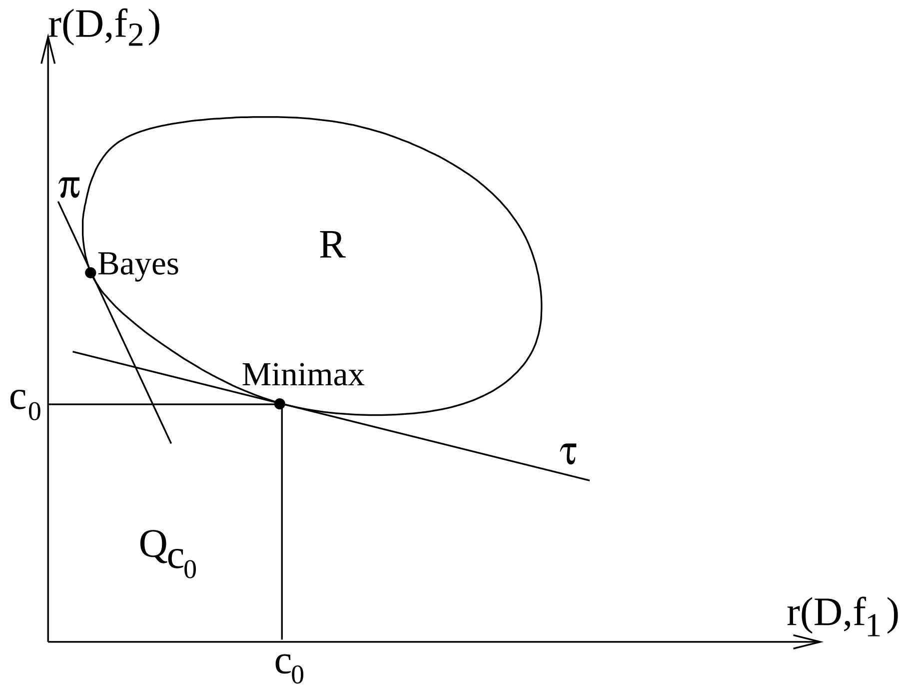

Figure 10.3: At the Bayes point, a hyperplane defined by the prior π is tangent to the risk set R. The least favorable prior τ defines a hyperplane that is tangential to R at the minimax point.