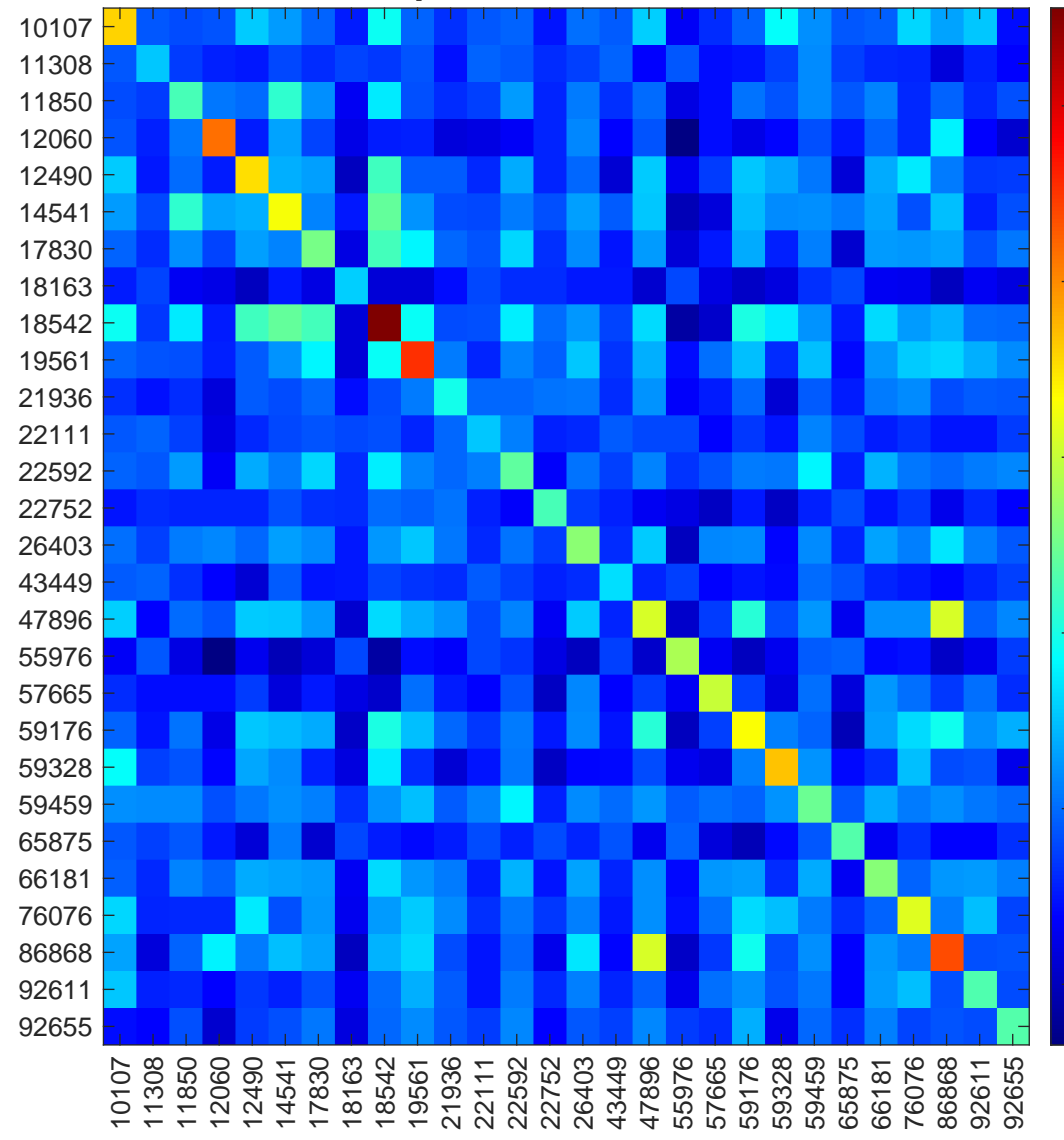
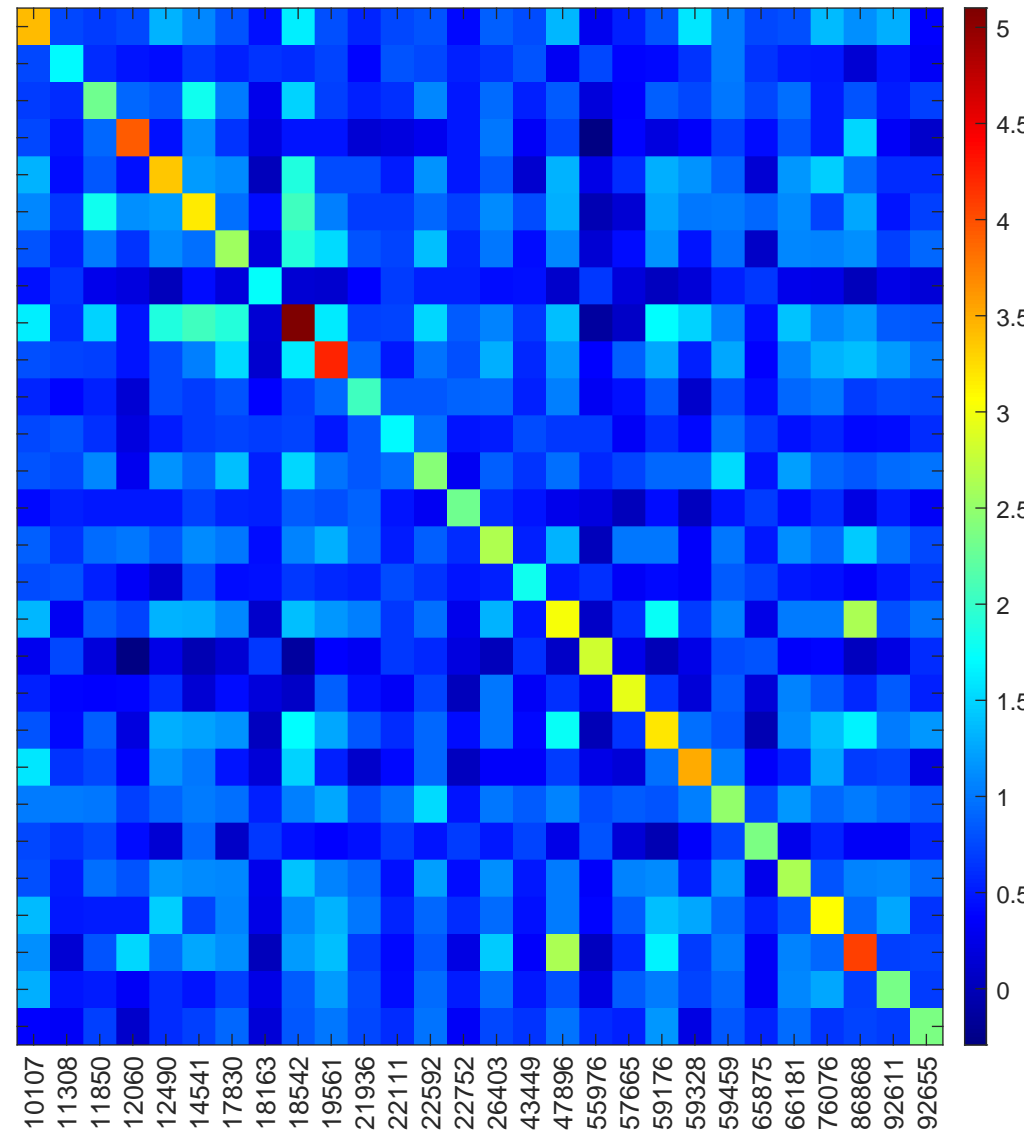


Sample covariance matrix



Shrunk covariance matrix



Difference: Shrunk - Sample covariance matrix

