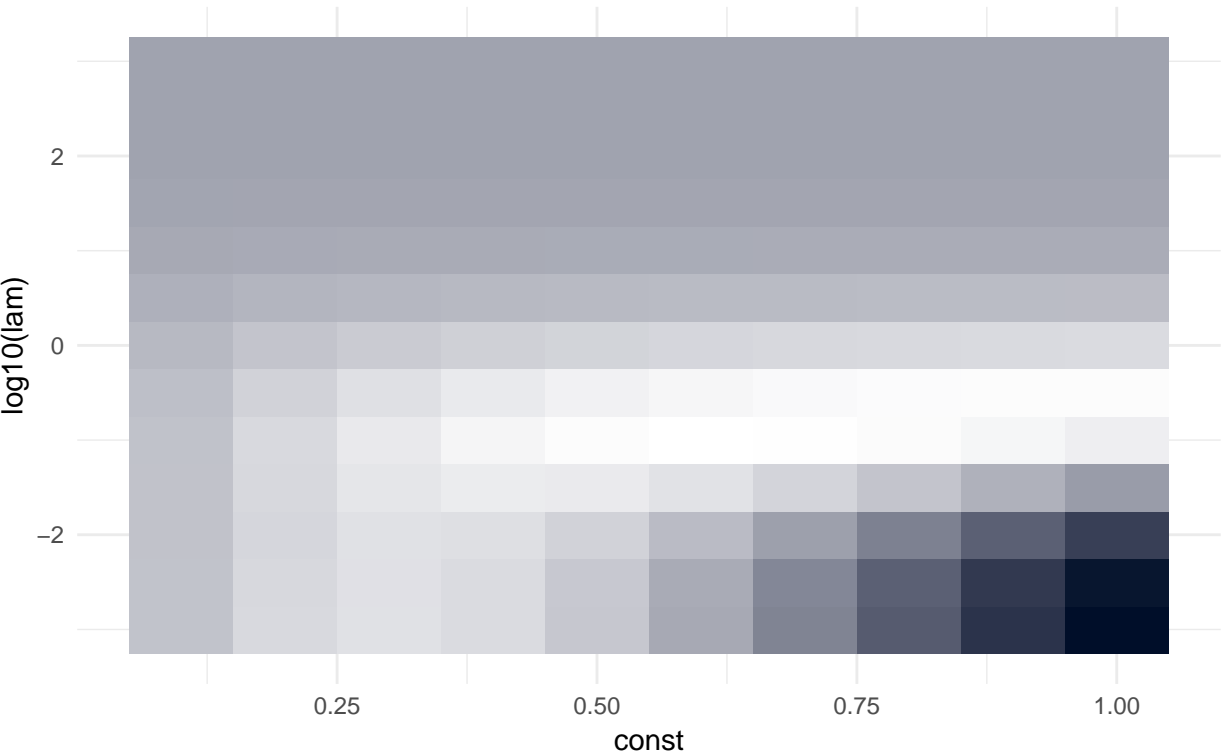


# shrinkB Covariance Shrinkage



**\*\*Optimal:  $\log_{10}(\text{lam}) = -1$ ,  $\text{const} = 0.6$**