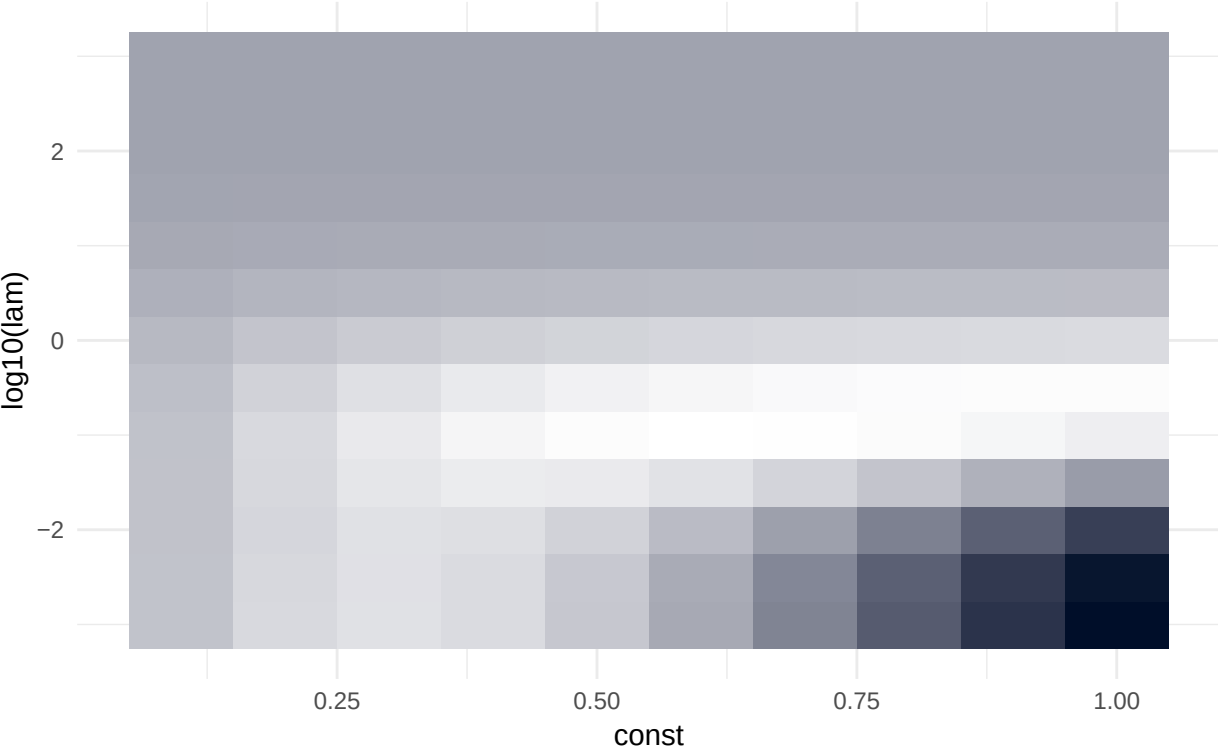
shrinkB Covariance Shrinkage



**Optimal: log10(lam) = −1, const = 0.6