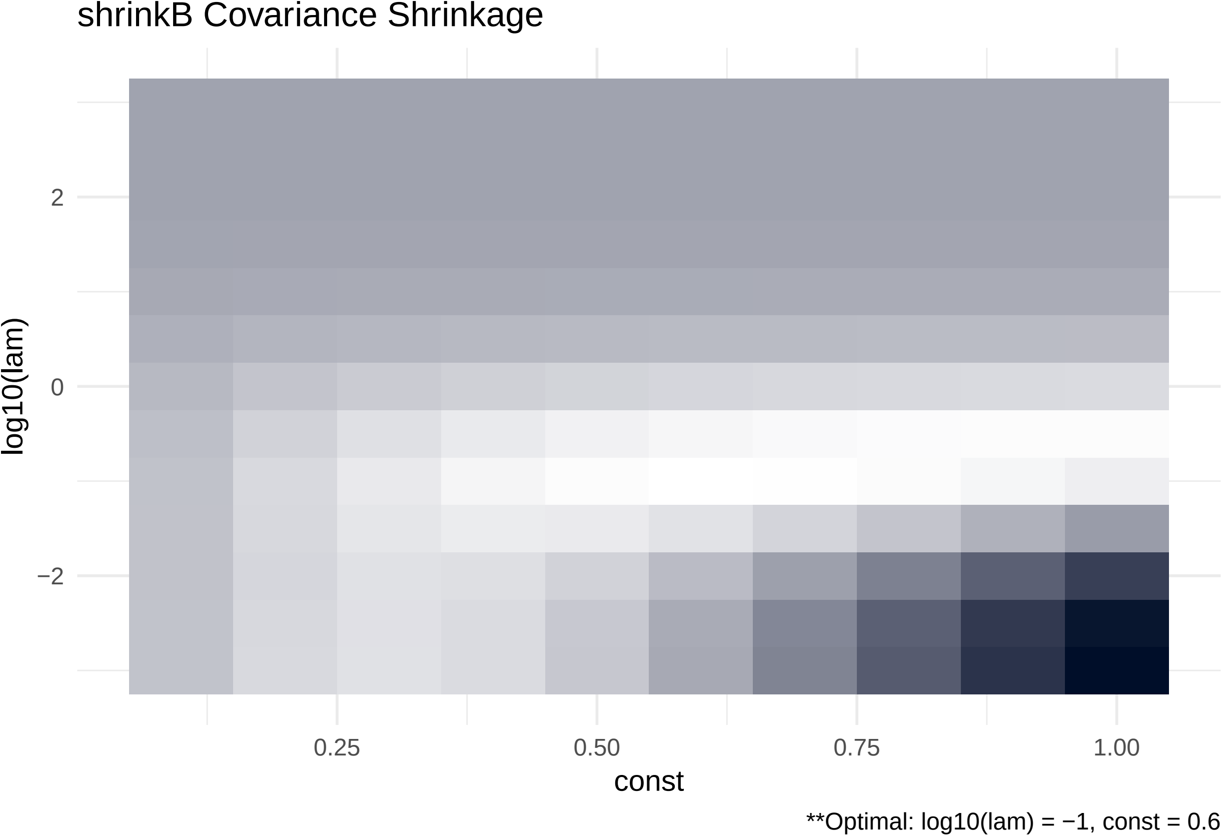
shrinkB Covariance Shrinkage
log10(lam)
2
0
−2
0.25
0.50
0.75
1.00
const
**Optimal: log10(lam) = −1, const = 0.6