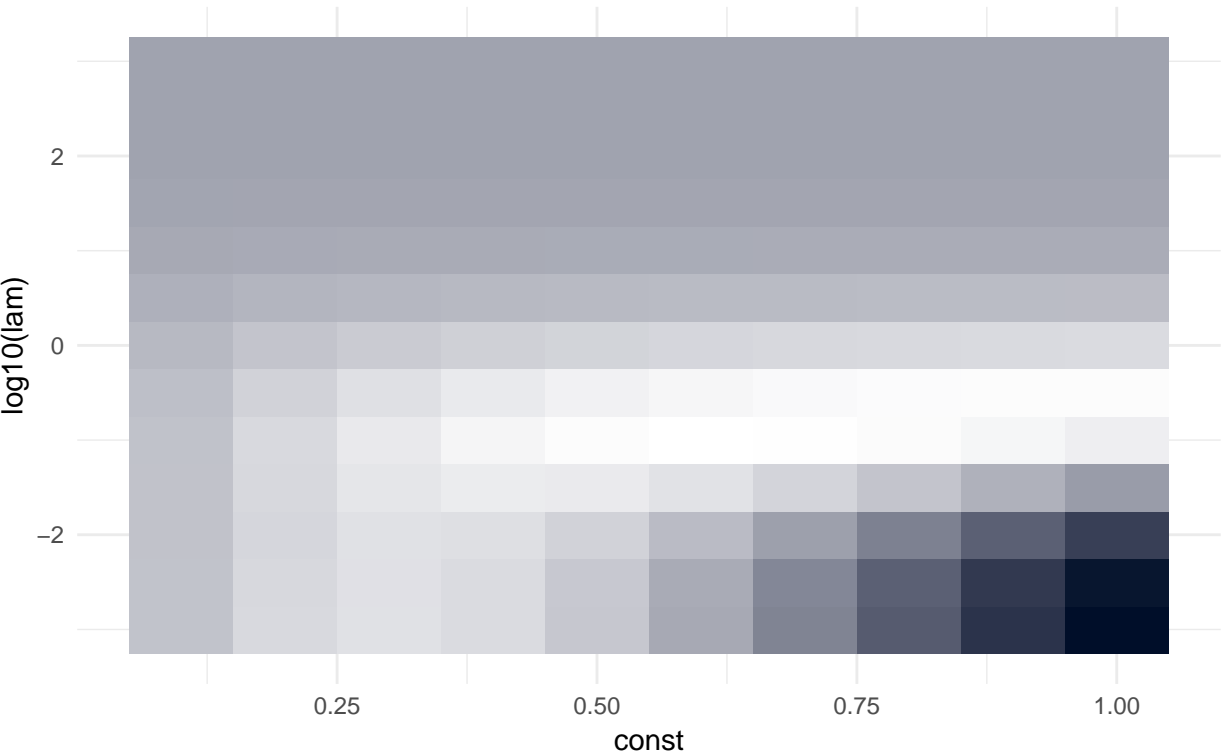


shrinkB Covariance Shrinkage



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