

Table 1: Covariance Matrix Comparison - Training Set Size =50.

Algorithm	Parameters	POS		NEG	
		$ \Sigma - \Sigma_l _1$	$\ \Sigma - \Sigma_l\ _F^2$	$ \Sigma - \Sigma_l _1$	$\ \Sigma - \Sigma_l\ _F^2$
LDA	N/A	94493.0449	187413.611	94350.2977	187278.89
DIAG	N/A	93596.176	186885.304	93599.02996	186881.081
Shrinkage(β)	.25	93766.3041	186912.136	93726.3303	186901.477
	.50	93999.3639	187009.131	93924.8124	186974.577
	.75	94243.8223	187176.29	94135.4975	187100.382
DAEHR(λ)	.005 * .5 ²	25773.96944	49477.78573	27062.9627	50418.86141
	.005 * .5 ³	25772.45319	49477.44713	27072.90864	50422.71168
	.005 * .5 ⁴	25758.23779	49473.36104	27064.52751	50418.99092
	.005 * .5 ⁵	25757.42188	49473.2558	27070.66265	50422.07608
	.005 * .5 ⁶	25769.24877	49476.02422	27068.79549	50420.70571