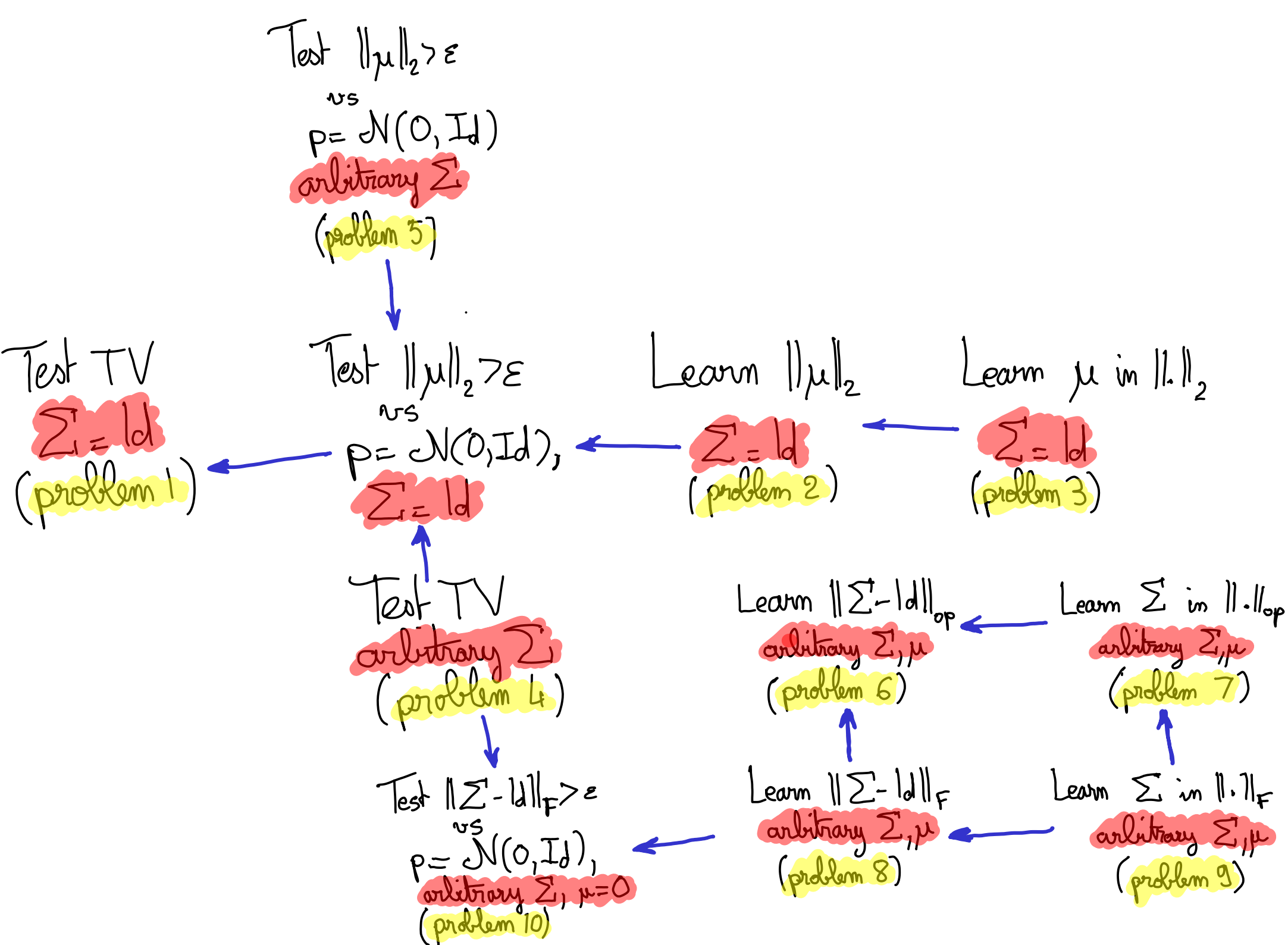
Test $\|\mu\|_2 > \varepsilon$
vs
$p = \mathcal{N}(0, I_d)$
arbitrary Σ
(problem 5)
Test TV
$\Sigma = Id$
(problem 1)
Test $\|\mu\|_2 > \varepsilon$
vs
$p = \mathcal{N}(0, Id)$,
$\Sigma = Id$
Learn $\|\mu\|_2$
$\Sigma = Id$
(problem 2)
Learn μ in $\|.\|_2$
$\Sigma = Id$
(problem 3)
Test TV
arbitrary Σ
(problem 4)
Learn $\|\Sigma - Id\|_{op}$
arbitrary Σ, μ
(problem 6)
Learn Σ in $\|.\|_{op}$
arbitrary Σ, μ
(problem 7)
Test $\|\Sigma - Id\|_F > \varepsilon$
vs
$p = \mathcal{N}(0, I_d)$,
arbitrary Σ, $\mu = 0$
(problem 10)
Learn $\|\Sigma - Id\|_F$
arbitrary Σ, μ
(problem 8)
Learn Σ in $\|.\|_F$
arbitrary Σ, μ
(problem 9)