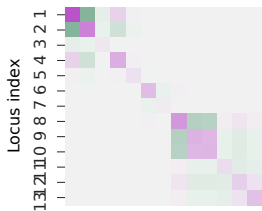
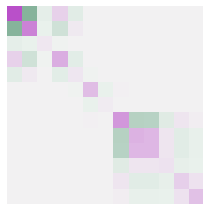


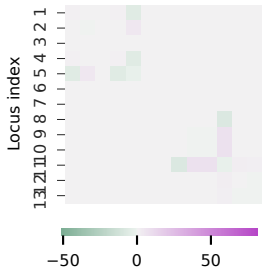
True covariance,  $C$



Recovered covariance,  $\hat{C}$



Error of recovered covariance,  $\hat{C} - C$



Spearman's  $\rho = 0.99$

