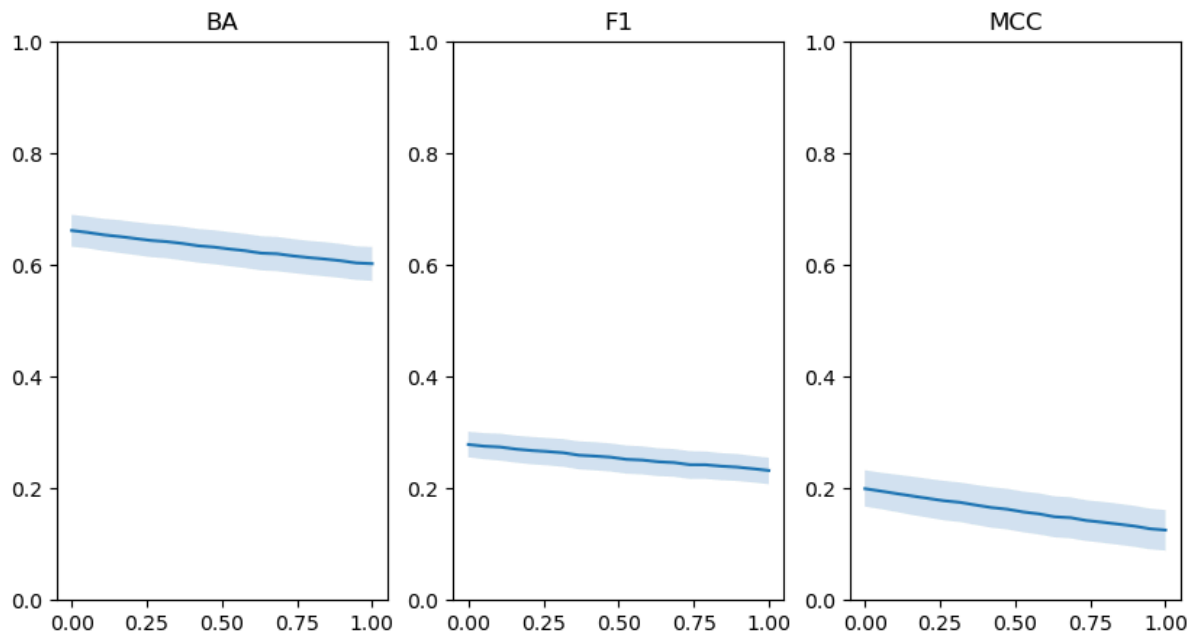
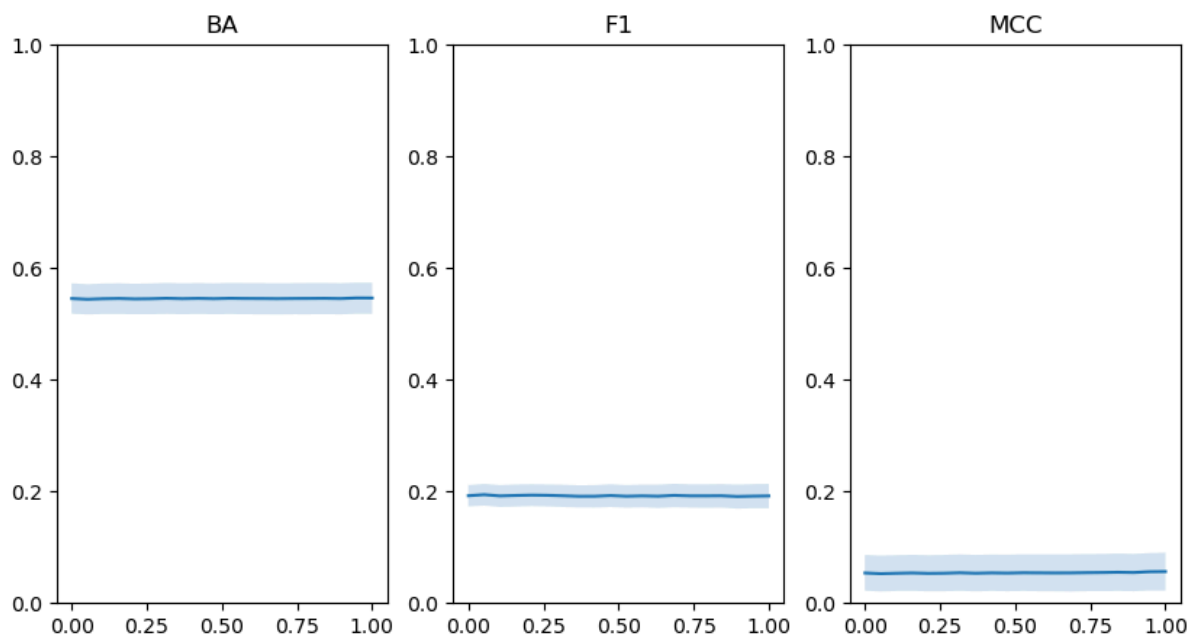


Dominant diagonal generator

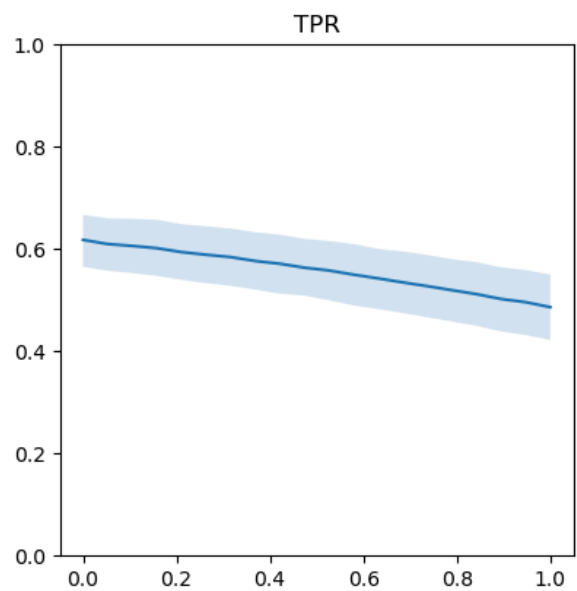
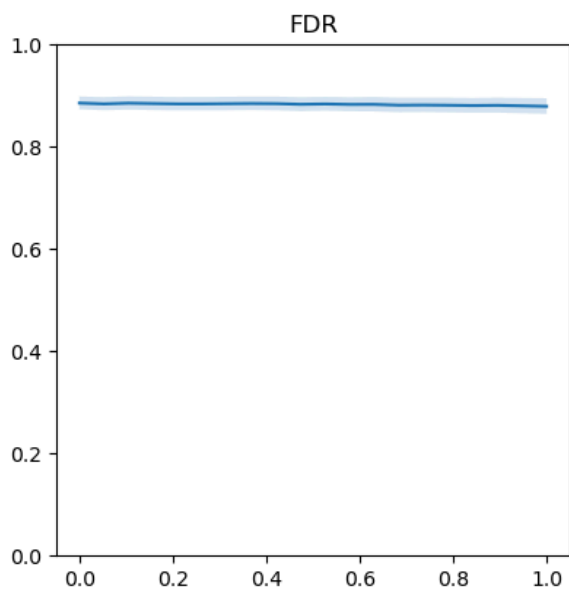
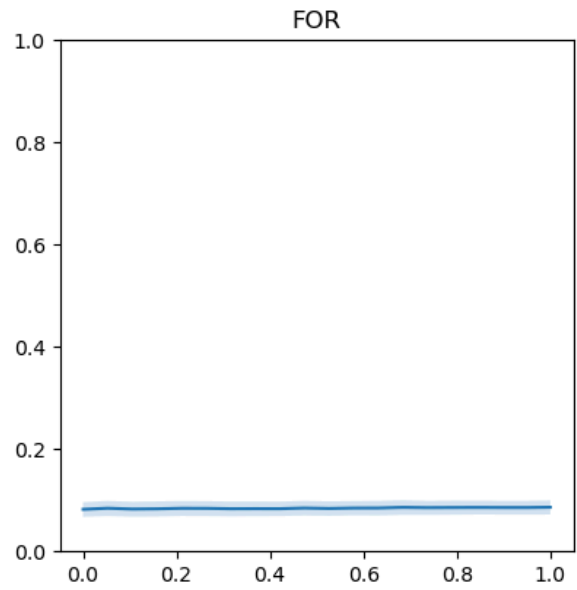
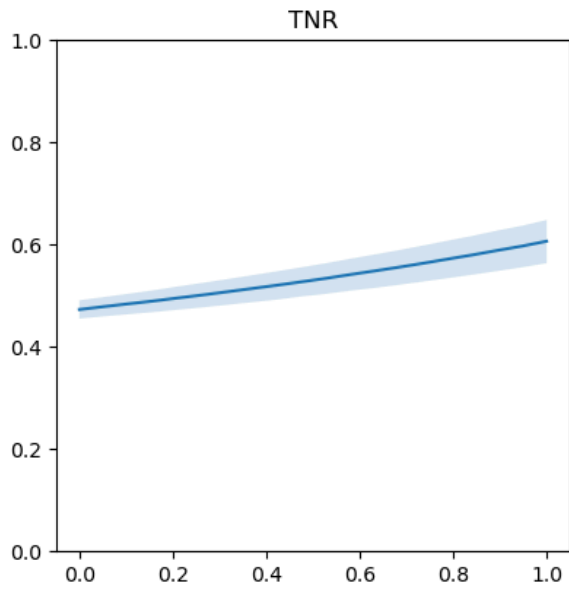
Algorithm GLasso, $N=30$, $n=100$, $S_{\text{sg}}=1000$, $S_{\text{obs}}=200$, $\lambda=0.1$, $d=0.1$, $\text{eps} = [0, 1]$,
Student DoF=3



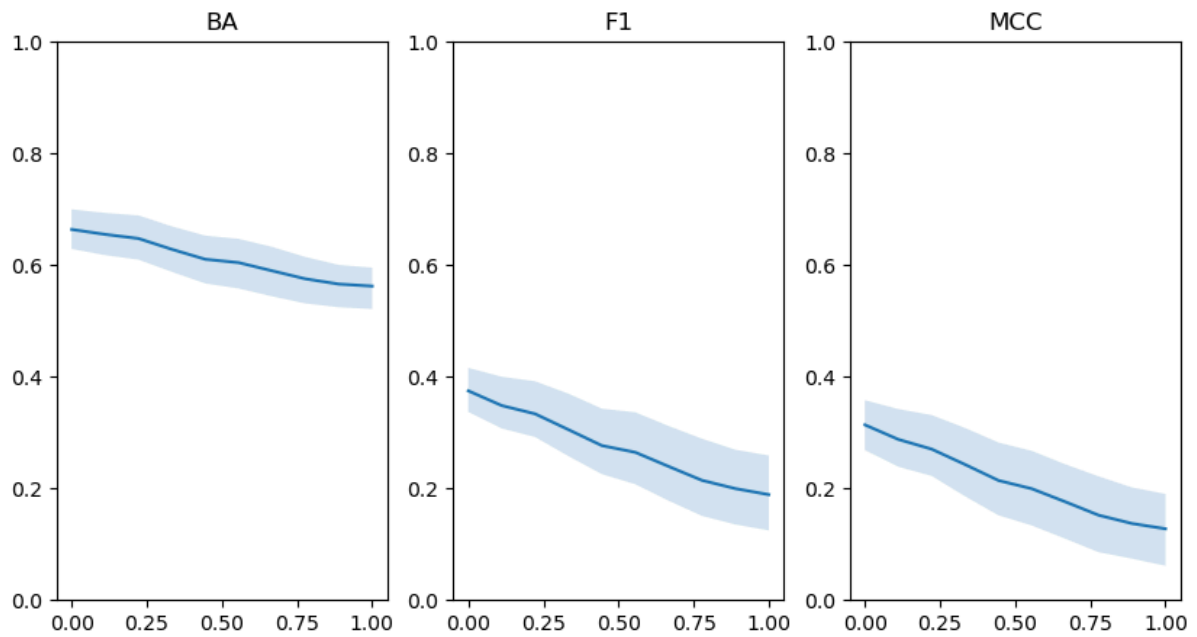
Algorithm GLasso, $N=30$, $n=20$, $S_{\text{sg}}=1000$, $S_{\text{obs}}=200$, $\lambda=0.1$, $d=0.1$, $\text{eps} = [0, 1]$,
Student DoF=3



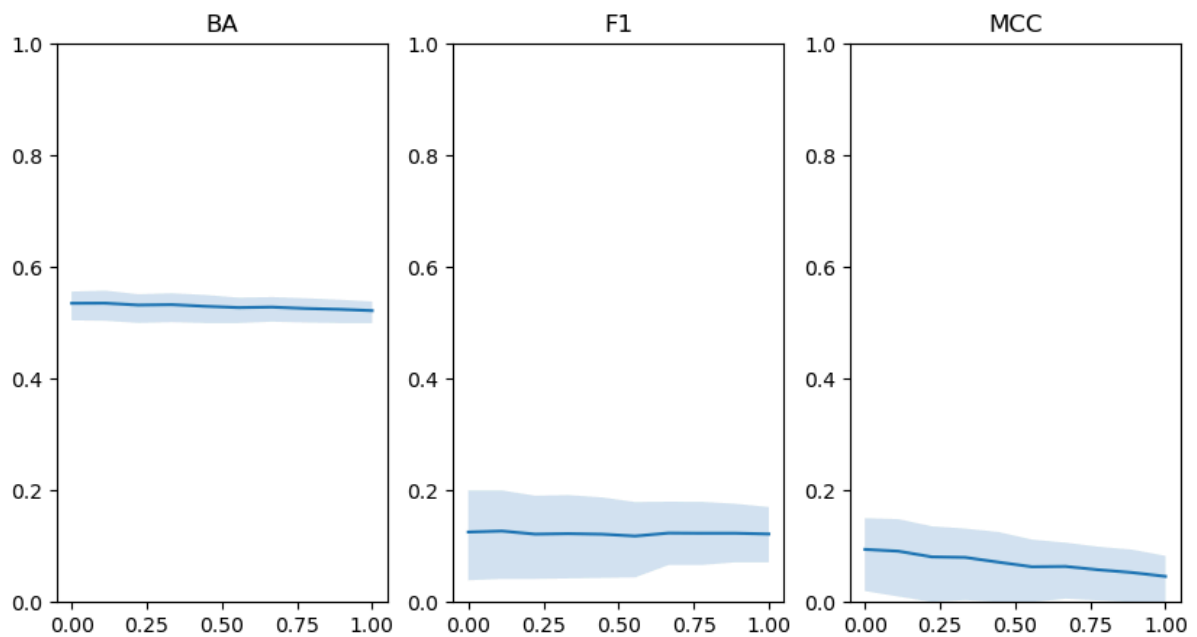
Algorithm GLasso, $N=30$, $n=20$, $S_{sg}=1000$, $S_{obs}=200$, $\lambda=0.1$, $d=0.1$, $\epsilon = [0, 1]$, Student DoF=3



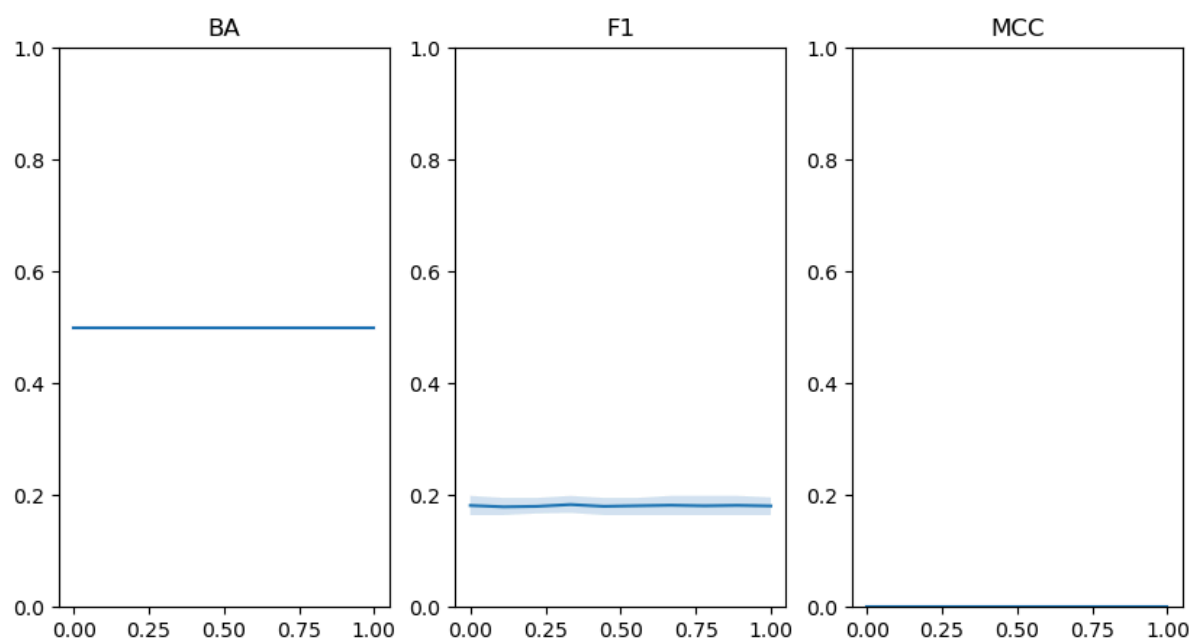
Algorithm GLasso + CV, $N=30$, $n=100$, $S_{sg}=100$, $S_{obs}=20$, $d=0.1$, $\epsilon = [0, 1]$, Student DoF=3



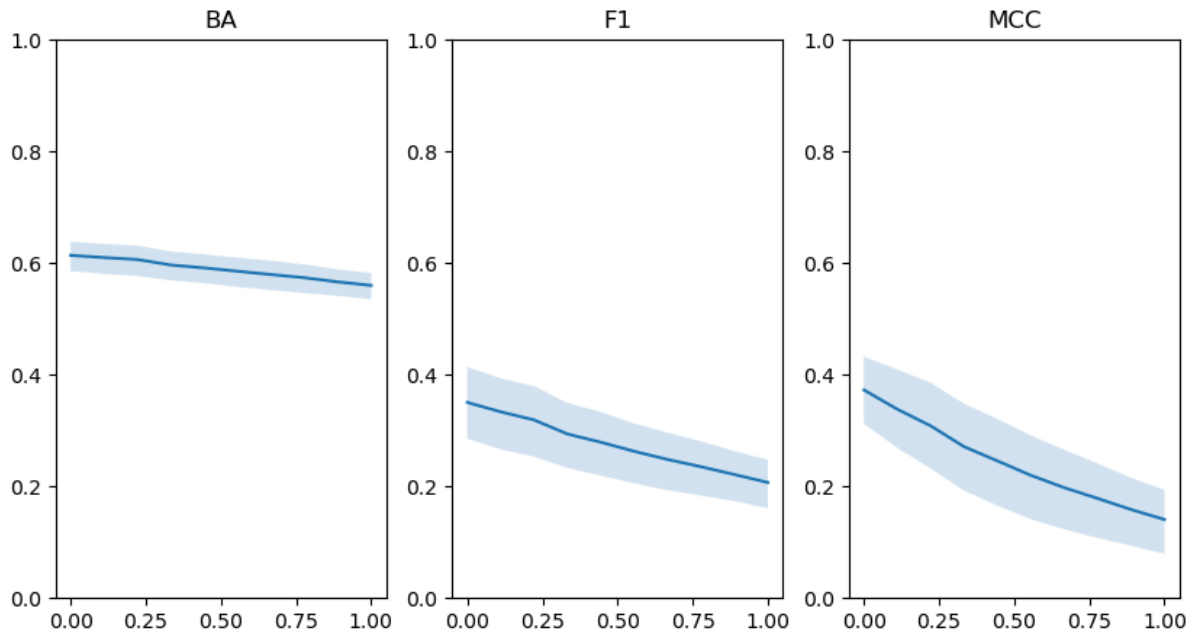
Algorithm GLasso + CV, $N=30$, $n=20$, $S_{sg}=100$, $S_{obs}=20$, $d=0.1$, $\epsilon = [0, 1]$, Student DoF=3



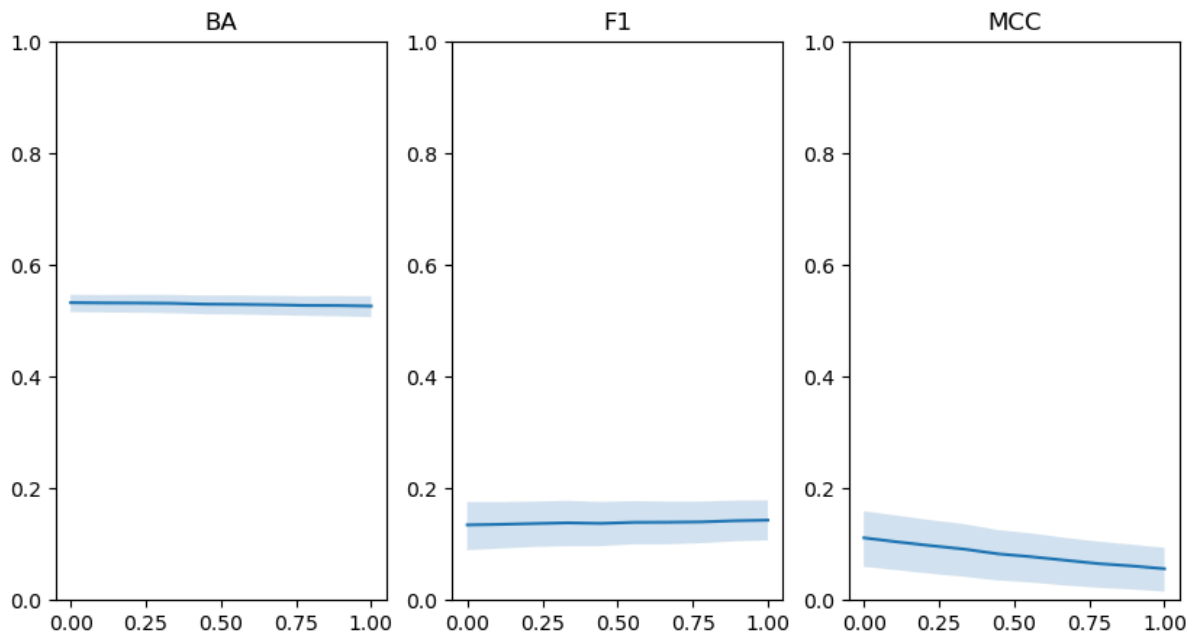
Algorithm MCD, $N=30$, $n=100$, $S_{sg}=500$, $S_{obs}=100$, $d=0.1$, $\epsilon = [0, 1]$, Student DoF=3



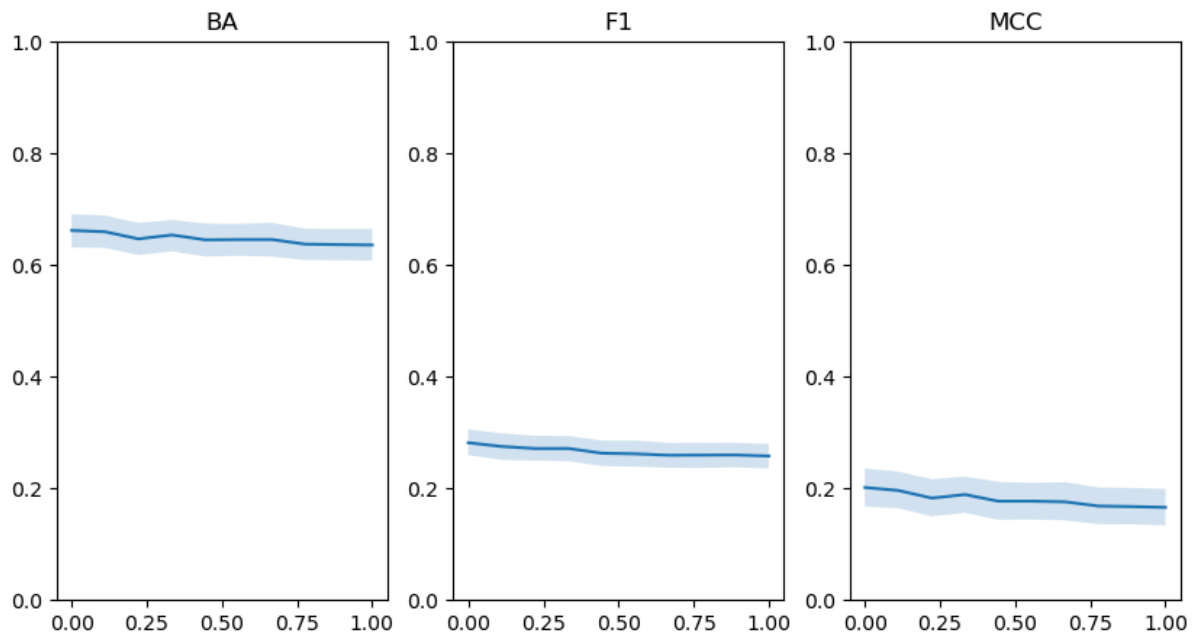
Algorithm GLasso + RobSel, $N=30$, $n=100$, $S_{sg}=500$, $S_{obs}=100$, $d=0.1$, $\epsilon = [0, 1]$,
Student DoF=3, RobSel $\alpha=0.95$, RobSel $B=200$



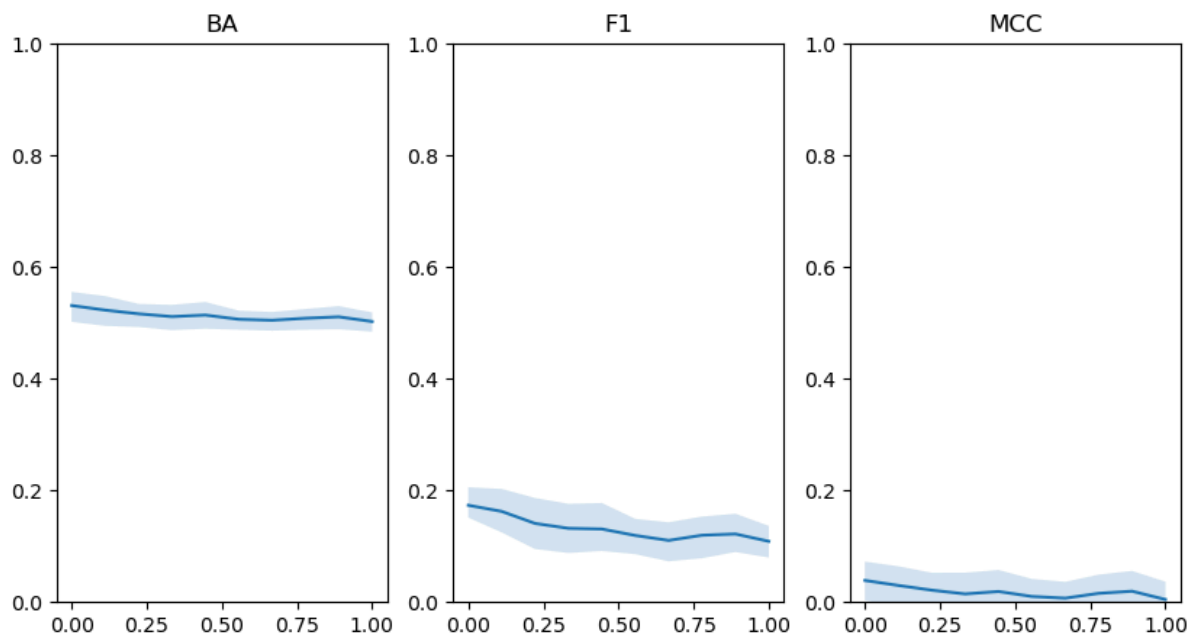
Algorithm GLasso + RobSel, $N=30$, $n=20$, $S_{sg}=500$, $S_{obs}=100$, $d=0.1$, $\epsilon = [0, 1]$,
Student DoF=3, RobSel $\alpha=0.95$, RobSel $B=200$



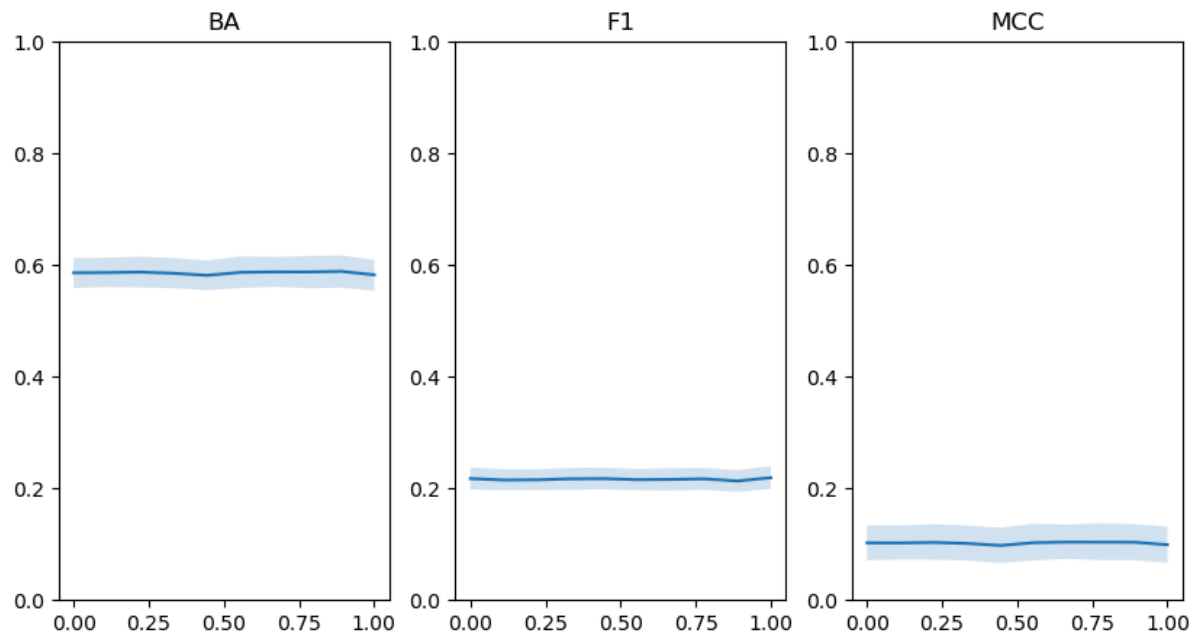
Algorithm GLasso via Kendall, Generator: Dominant Diagonal, $N=30$, $n=100$, $S_{sg}=125$, $S_{obs}=40$, $d=0.1$, $\lambda=0.1$, $\epsilon = [0, 1]$, Student DoF=3



Algorithm GLasso via Kendall, Generator: Dominant Diagonal, $N=30$, $n=20$, $S_{sg}=125$, $S_{obs}=40$, $d=0.1$, $\lambda=0.1$, $\epsilon = [0, 1]$, Student DoF=3

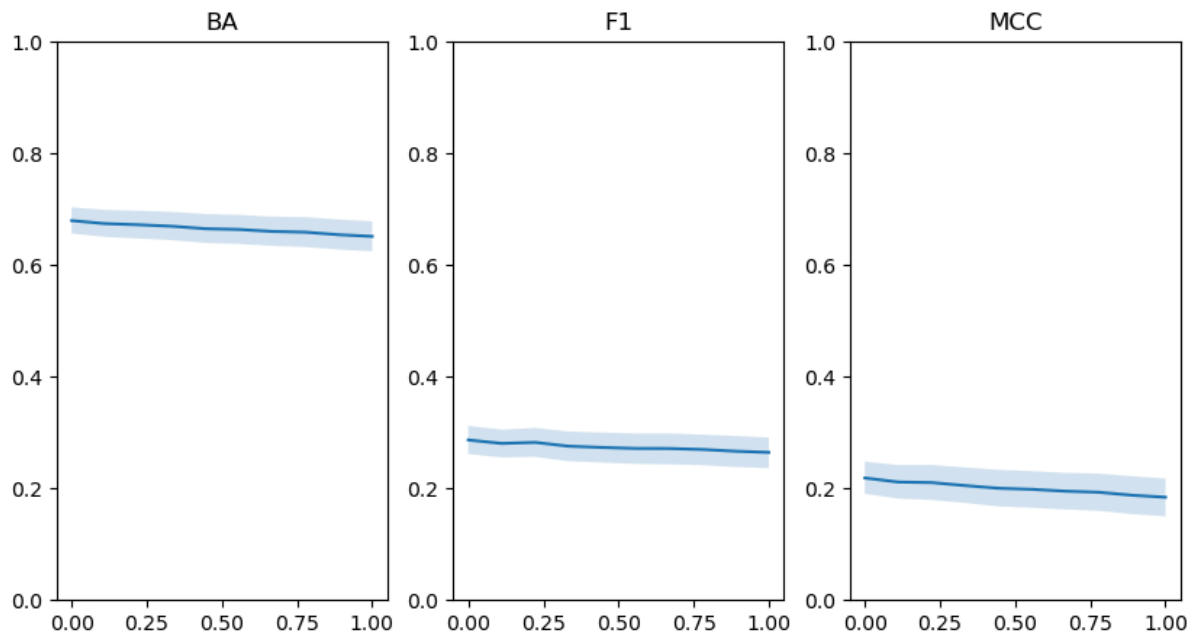


Algorithm GLasso via Fechner, $N=30$, $n=100$, $S_{sg}=125$, $S_{obs}=40$, $d=0.1$, $\lambda=0.1$,
 $\epsilon = [0, 1]$, Student DoF=3

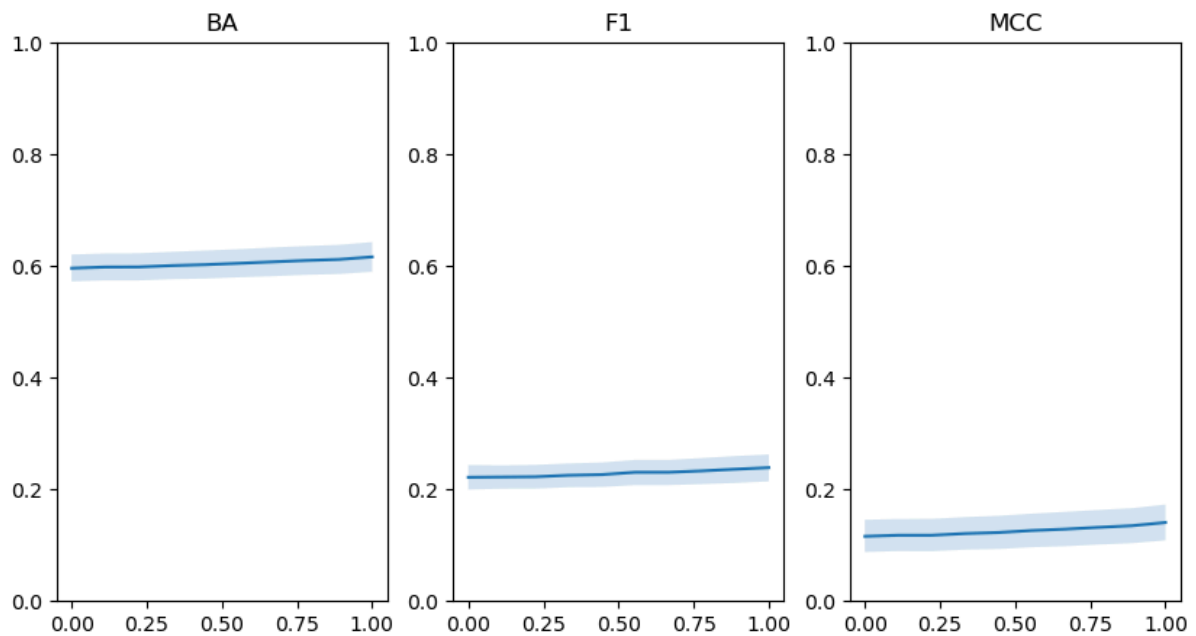


Eigenvalue shift + 0.1 generator

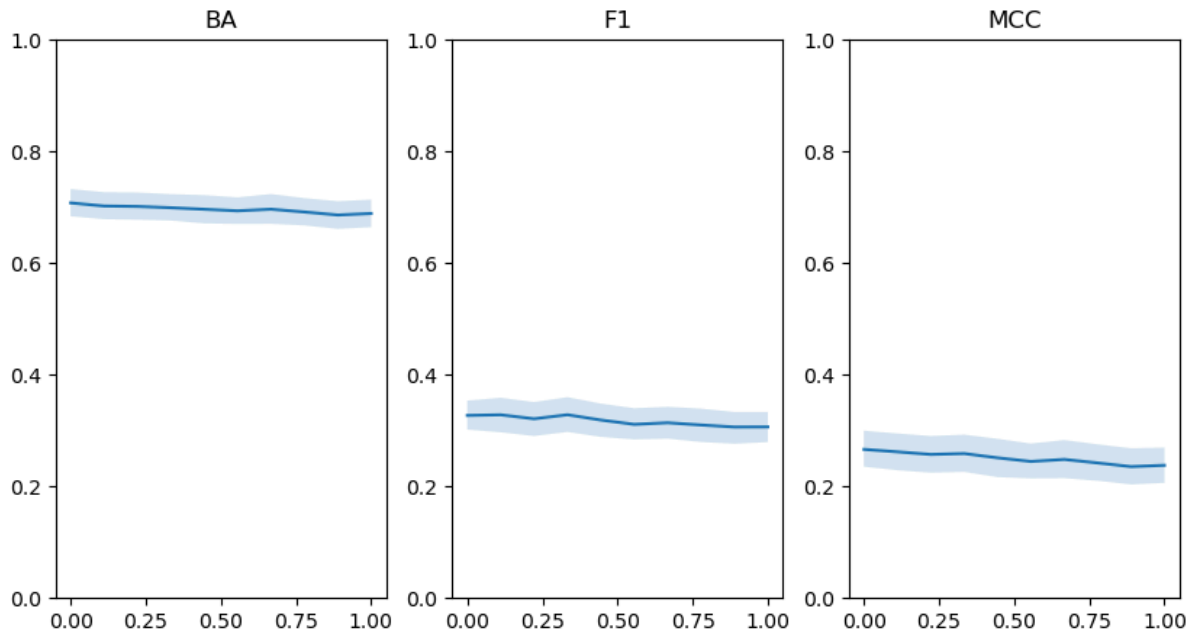
Algorithm GLasso, Generator: Diagonal shift, $N=30$, $n=100$, $S_{sg}=500$, $S_{obs}=100$, $d=0.1$, $\lambda=0.1$, $\epsilon = [0, 1]$, Student DoF=3



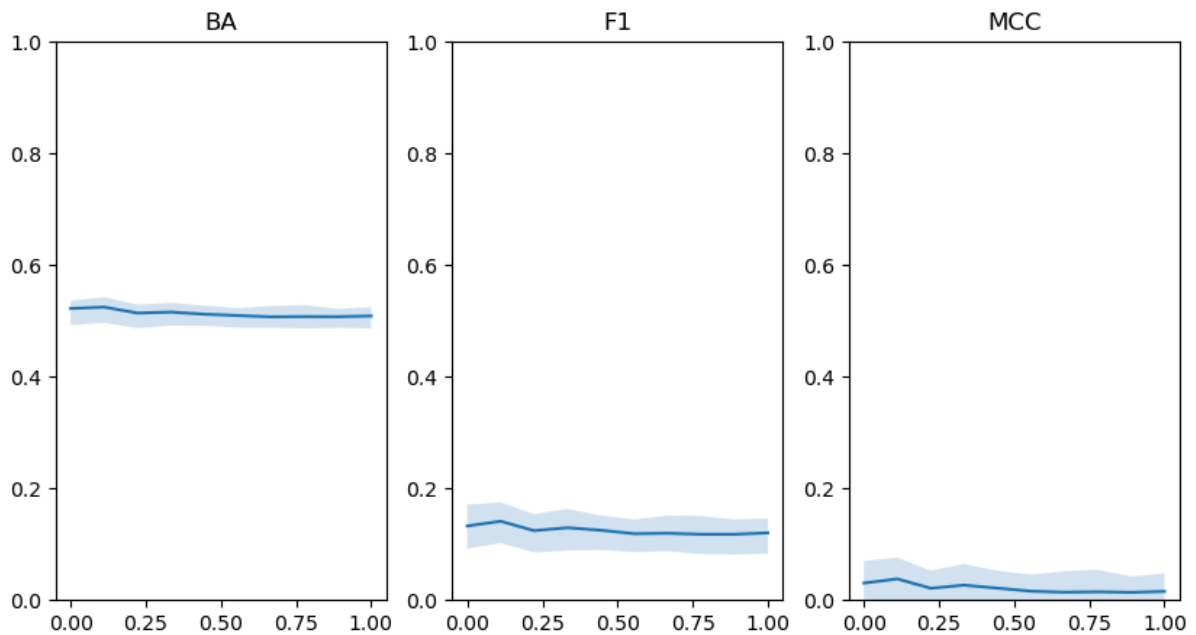
Algorithm GLasso, Generator: Diagonal shift, $N=30$, $n=20$, $S_{sg}=500$, $S_{obs}=100$, $d=0.1$, $\lambda=0.1$, $\epsilon = [0, 1]$, Student DoF=3



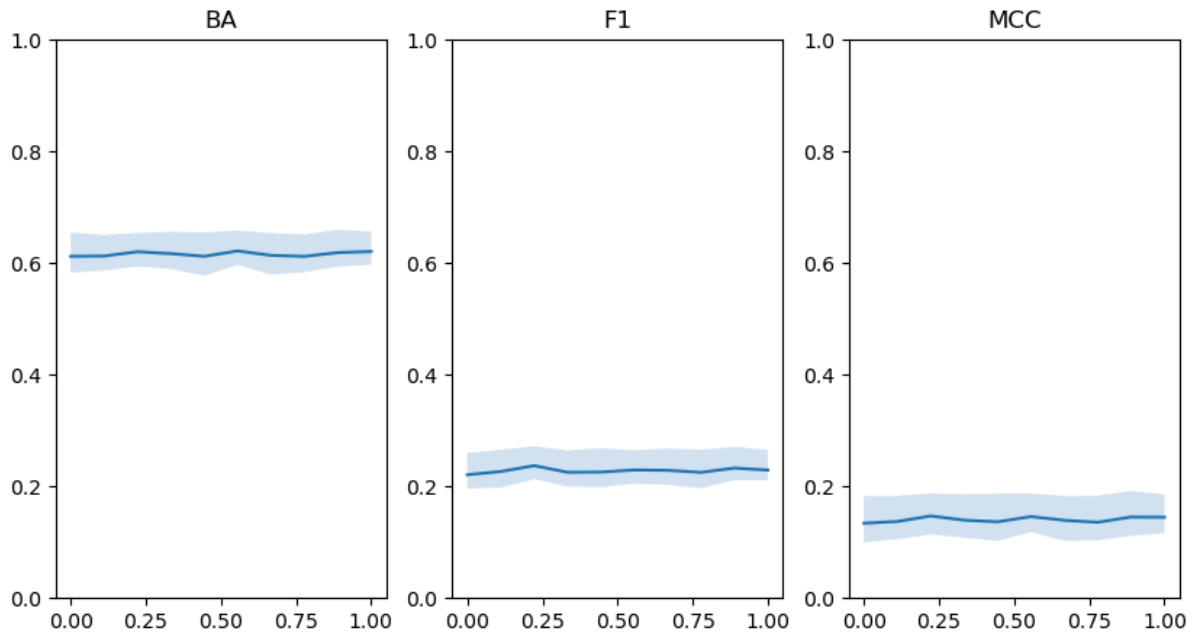
Algorithm GLasso via Kendall, Generator: Diagonal shift + 0.1, $N=30$, $n=100$, $S_{sg}=125$, $S_{obs}=40$, $d=0.1$, $\lambda=0.1$, $\epsilon = [0, 1]$, Student DoF=3



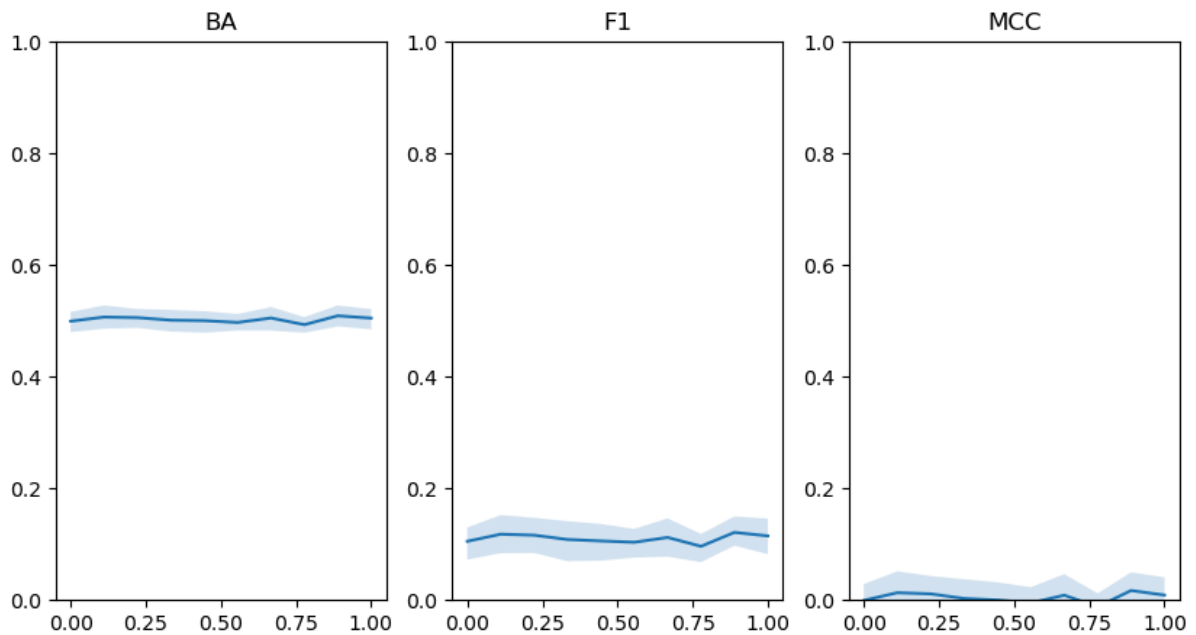
Algorithm GLasso via Kendall, Generator: Diagonal shift + 0.1, $N=30$, $n=20$, $S_{sg}=125$, $S_{obs}=40$, $d=0.1$, $\lambda=0.1$, $\epsilon = [0, 1]$, Student DoF=3



Algorithm GLasso via Fechner, Generator: Diagonal shift, $N=30$, $n=100$, $S_{sg}=125$,
 $S_{obs}=40$, $d=0.1$, $\lambda=0.1$, $\epsilon = [0, 1]$, Student DoF=3

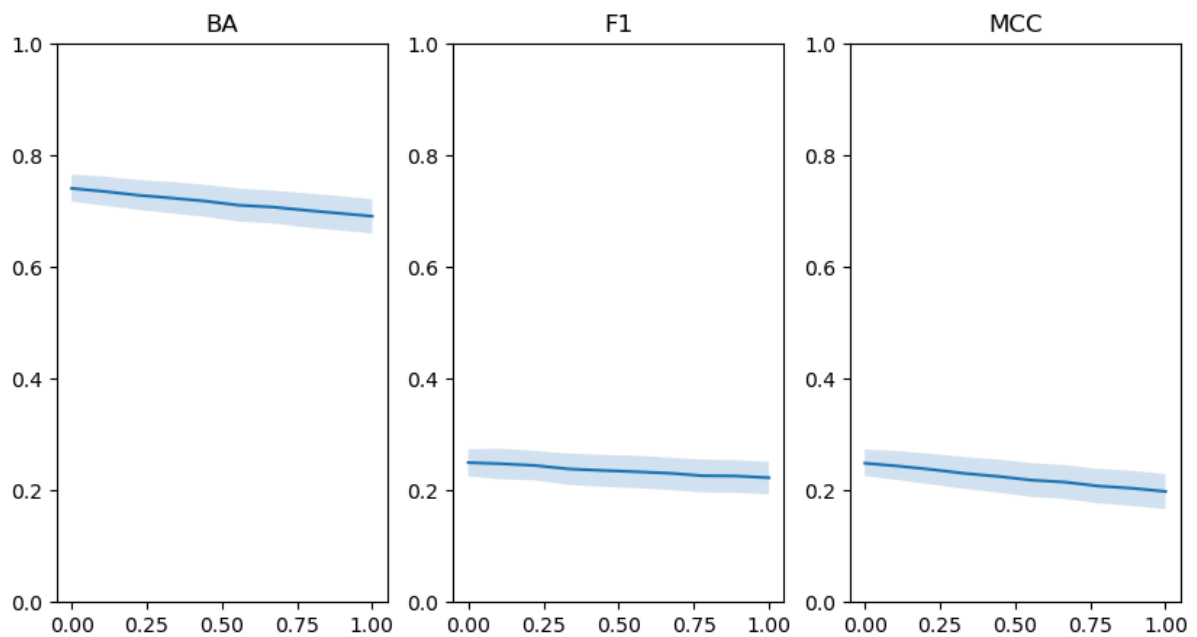


Algorithm GLasso via Fechner, Generator: Diagonal shift, $N=30$, $n=20$, $S_{sg}=125$,
 $S_{obs}=40$, $d=0.1$, $\lambda=0.1$, $\epsilon = [0, 1]$, Student DoF=3



Cholesky decomposition generator

Algorithm GLasso, $N=30$, $n=100$, $S_{sg}=500$, $S_{obs}=100$, $\lambda=0.1$, $d=0.1$, $\epsilon = [0, 1]$,
Student DoF=3



Algorithm GLasso, $N=30$, $n=20$, $S_{sg}=500$, $S_{obs}=100$, $\lambda=0.1$, $d=0.1$, $\epsilon = [0, 1]$,
Student DoF=3