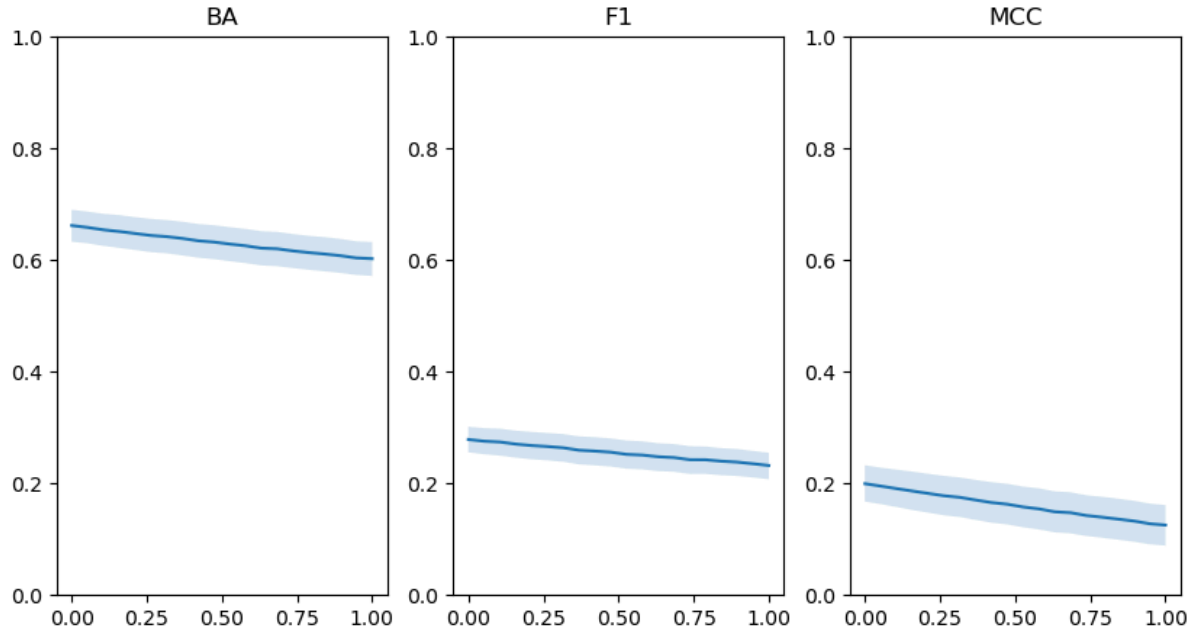
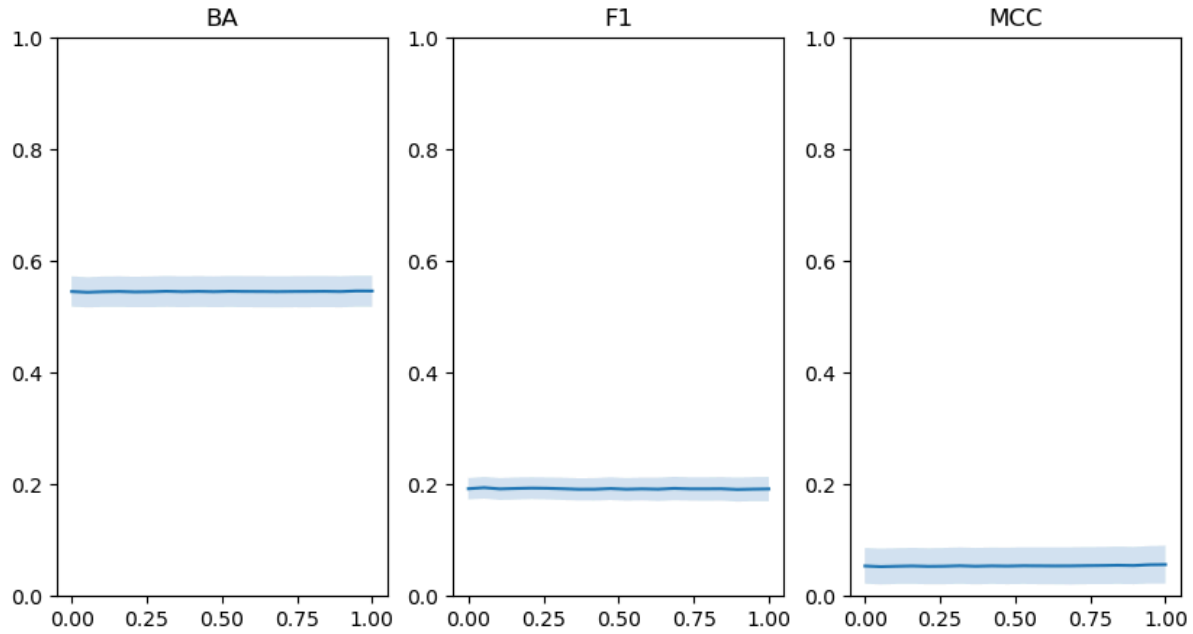
Dominant diagonal generator

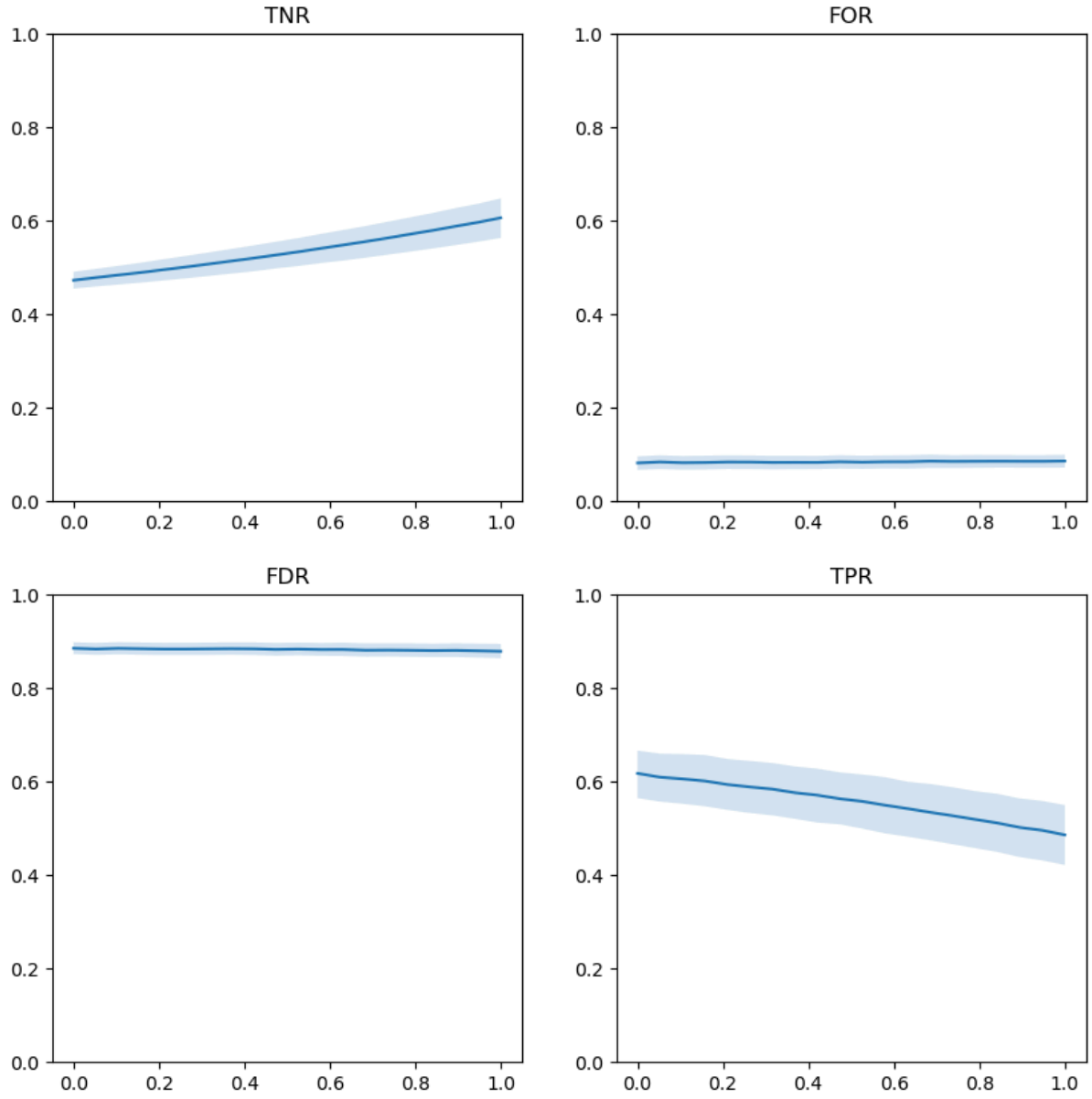
Algorithm GLasso, N=30, n=100, S_sg=1000, S_obs=200, lambda=0.1, d=0.1, eps = [0, 1], Student DoF=3



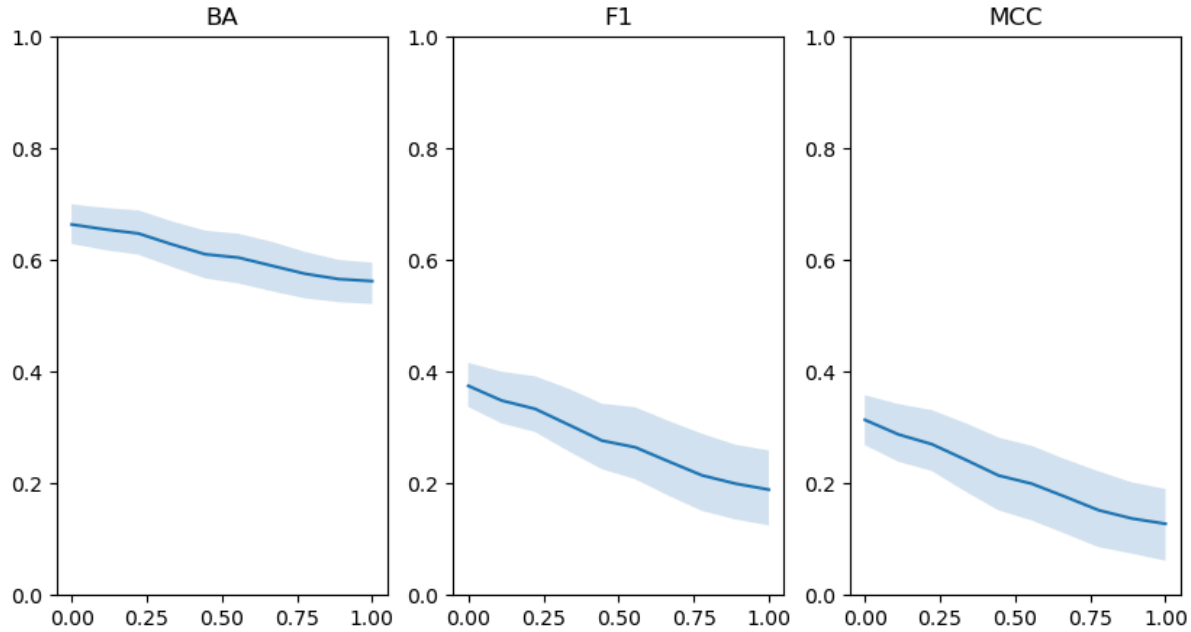
Algorithm GLasso, N=30, n=20, S_sg=1000, S_obs=200, lambda=0.1, d=0.1, eps = [0, 1], Student DoF=3



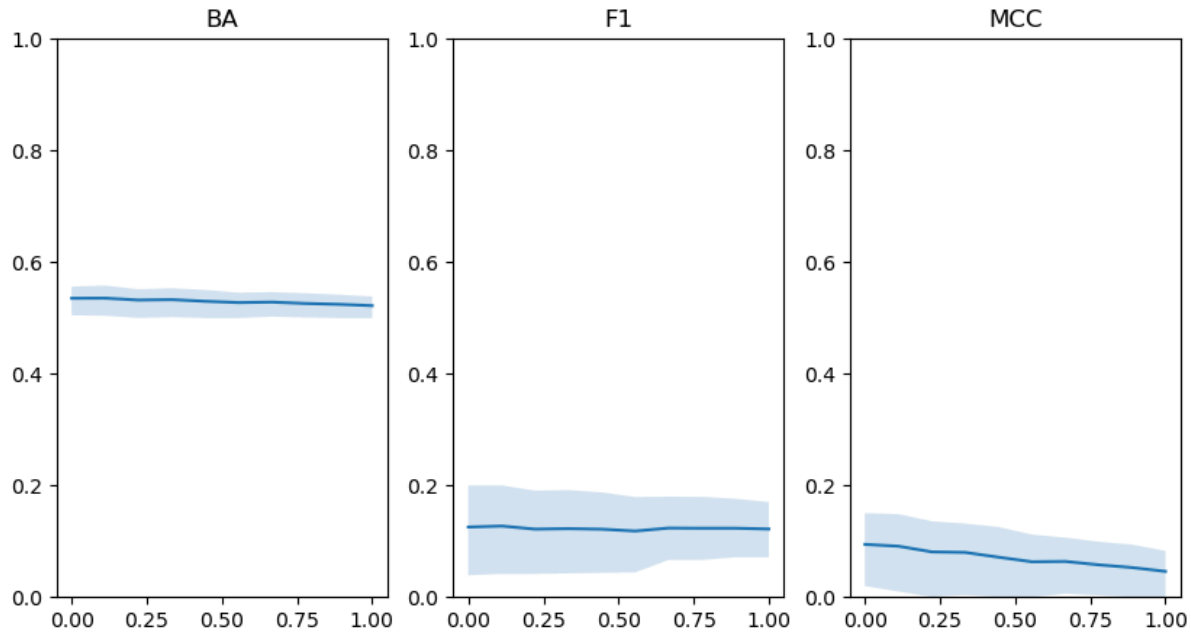
Algorithm GLasso, N=30, n=20, S_sg=1000, S_obs=200, lambda=0.1, d=0.1, eps = [0, 1], Student DoF=3



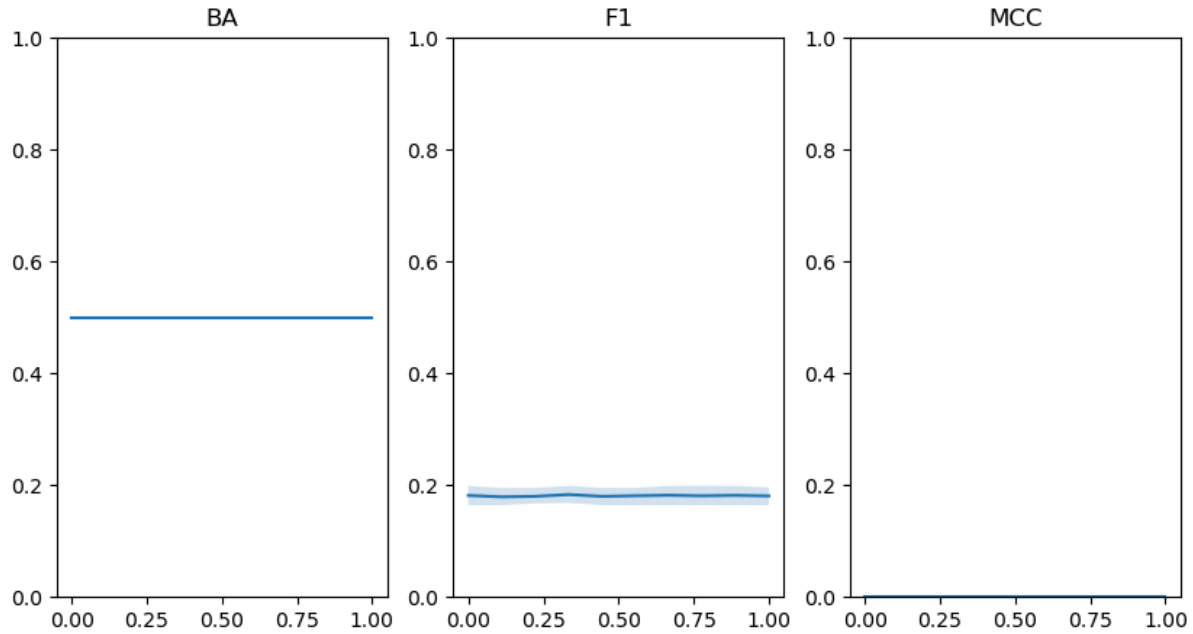
Algorithm GLasso + CV, N=30, n=100, S_sg=100, S_obs=20, d=0.1, eps = [0, 1], Student DoF=3



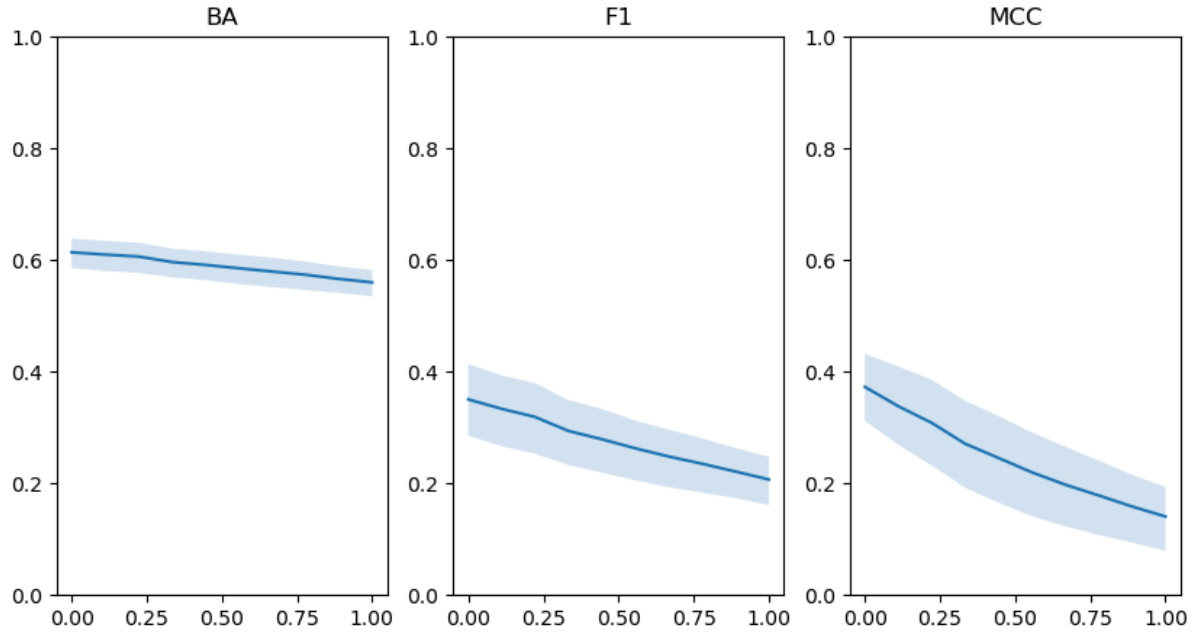
Algorithm GLasso + CV, N=30, n=20, S_sg=100, S_obs=20, d=0.1, eps = [0, 1], Student DoF=3



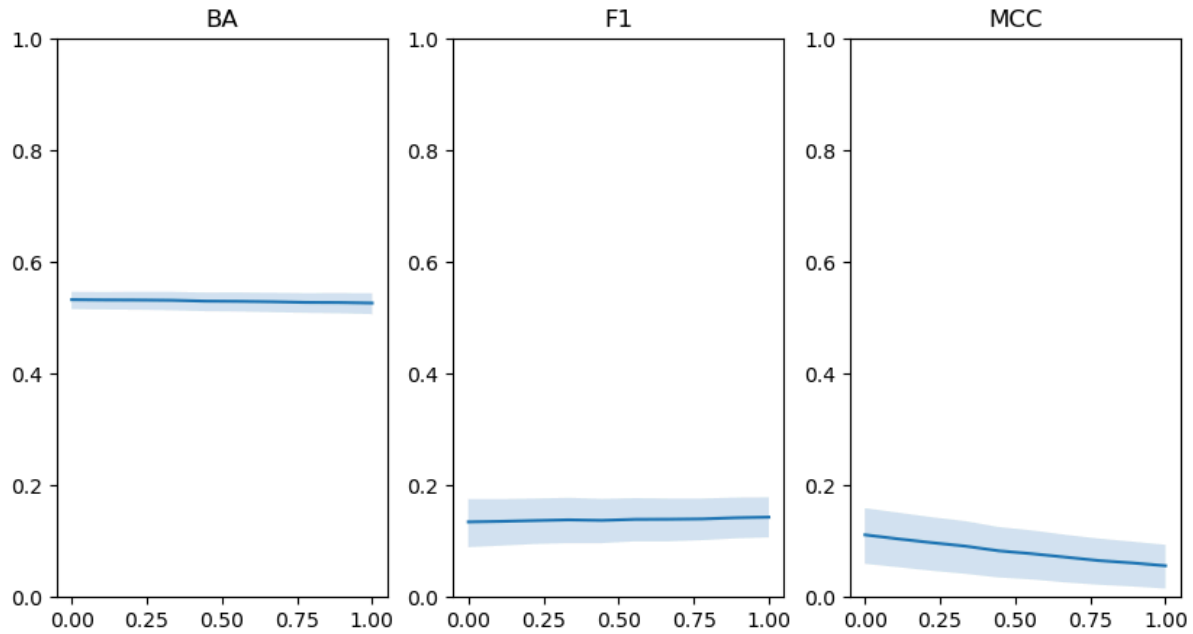
Algorithm MCD, N=30, n=100, S_sg=500, S_obs=100, d=0.1, eps = [0, 1], Student DoF=3



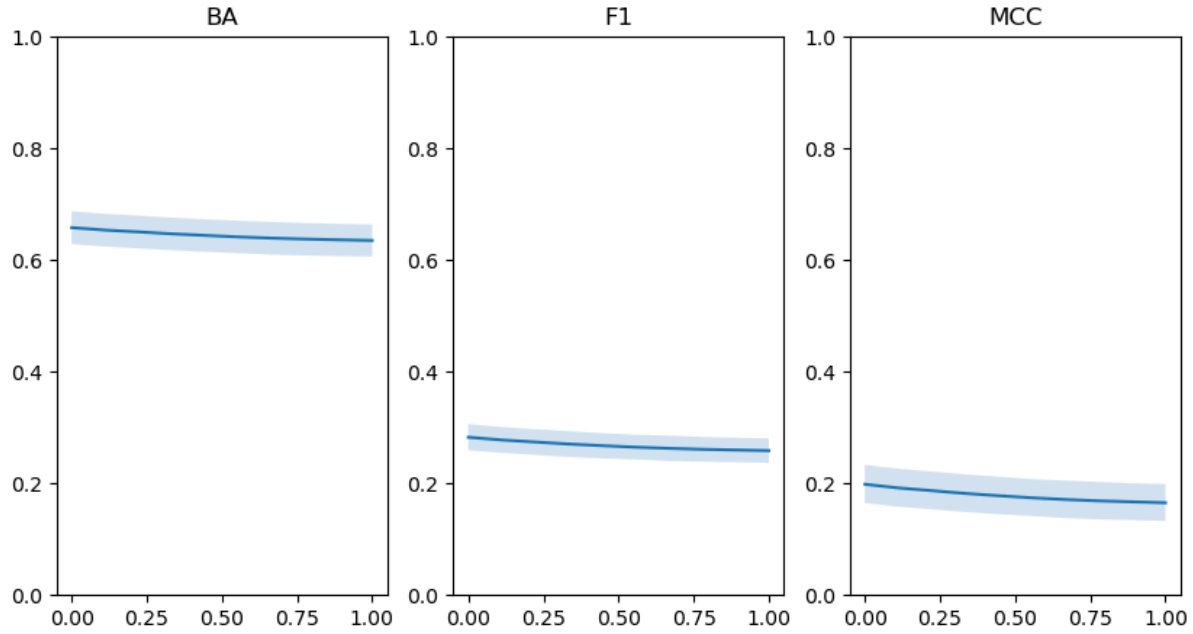
Algorithm GLasso + RobSel, N=30, n=100, S_sg=500, S_obs=100, d=0.1, eps = [0, 1], Student DoF=3, RobSel alpha=0.95, RobSel B=200



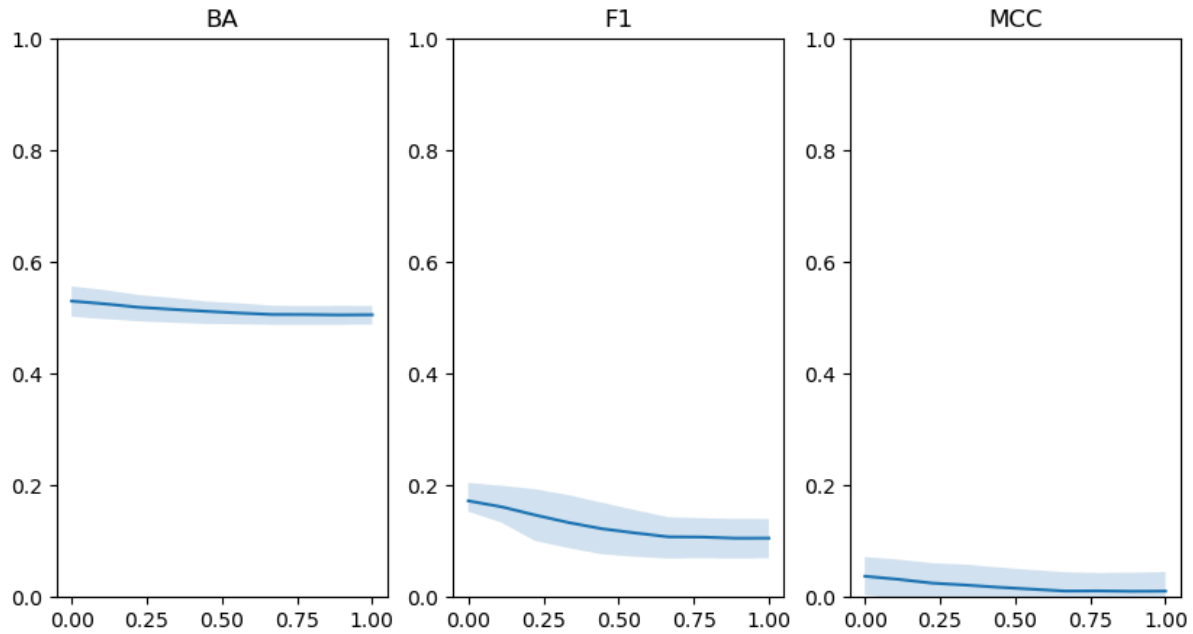
Algorithm GLasso + RobSel, N=30, n=20, S_sg=500, S_obs=100, d=0.1, eps = [0, 1], Student DoF=3, RobSel alpha=0.95, RobSel B=200



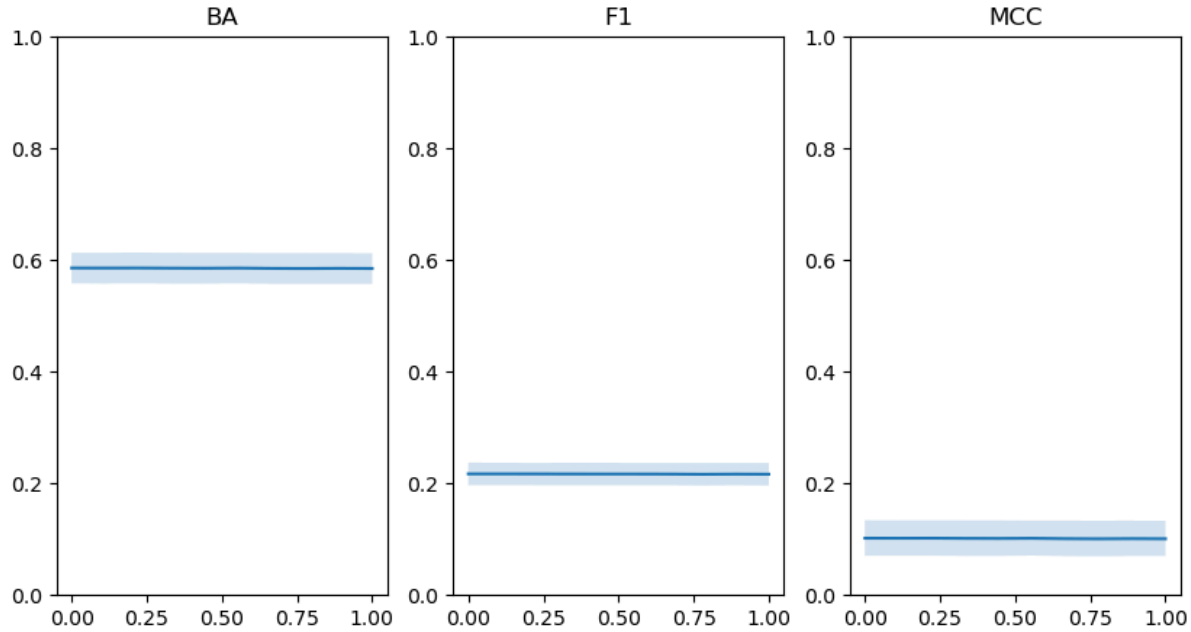
Algorithm GLasso via Kendall, Generator: Dominant Diagonal, N=30, n=100, S_sg=500, S_obs=100, d=0.1, lambda=0.1, eps = [0, 1], Student DoF=3



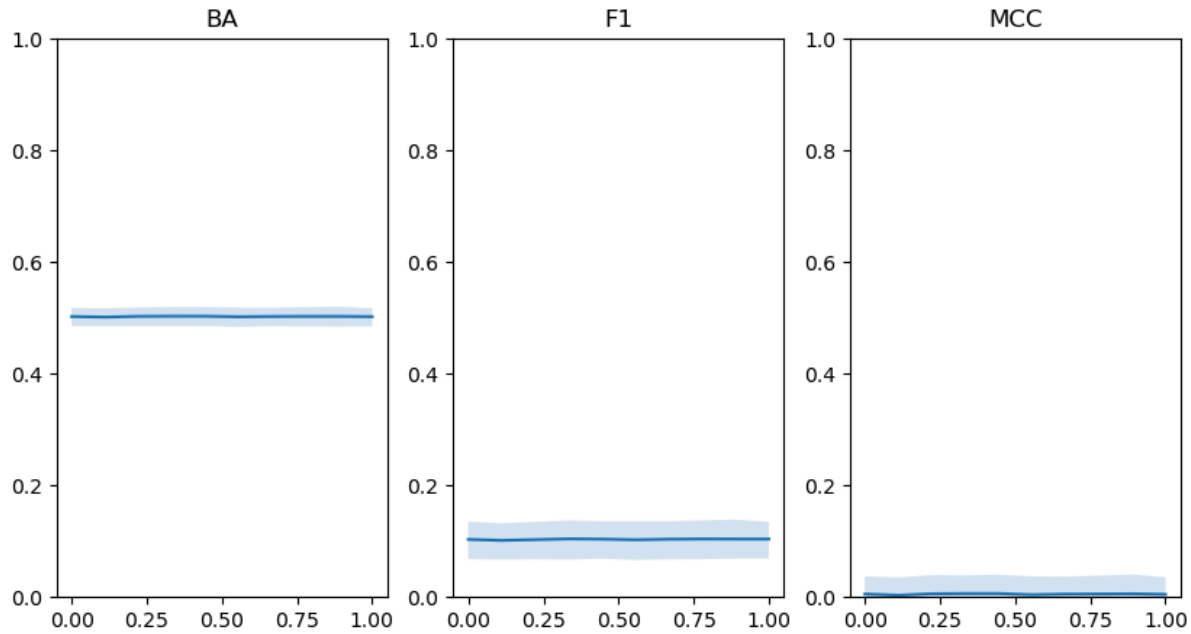
Algorithm GLasso via Kendall, Generator: Dominant Diagonal, N=30, n=20, S_sg=500, S_obs=100, d=0.1, lambda=0.1, eps = [0, 1], Student DoF=3



Algorithm GLasso via Fechner, N=30, n=100, S_sg=500, S_obs=100, d=0.1, lambda=0.1, eps = [0, 1], Student DoF=3

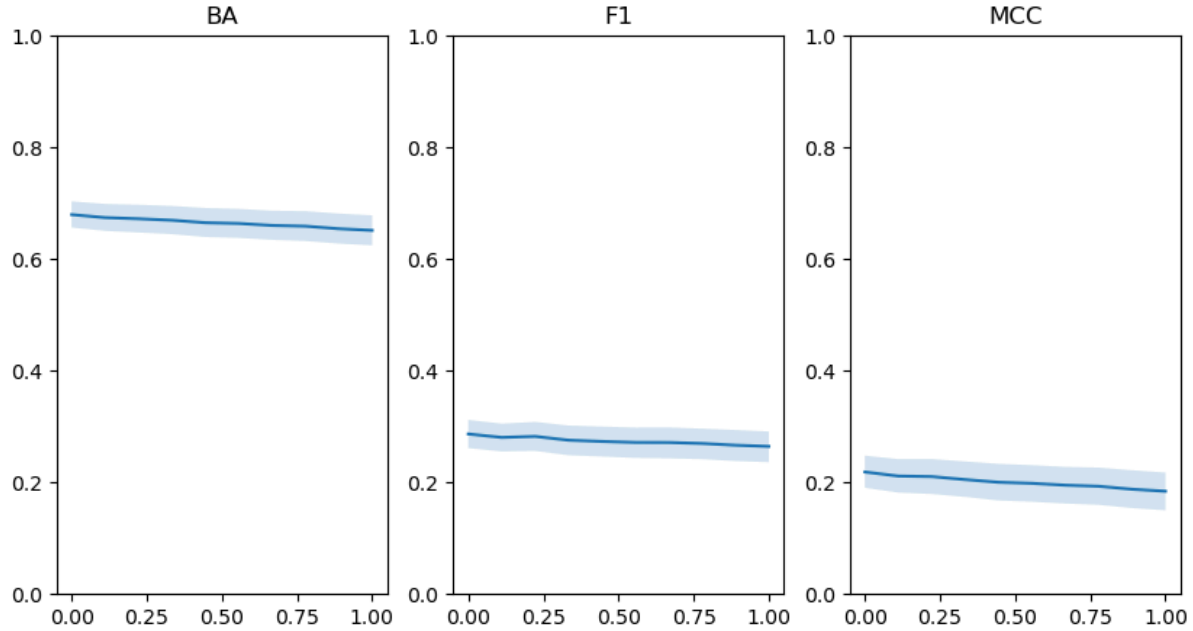


Algorithm GLasso via Fechner, N=30, n=20, S_sg=500, S_obs=100, d=0.1, lambda=0.1, eps = [0, 1], Student DoF=3

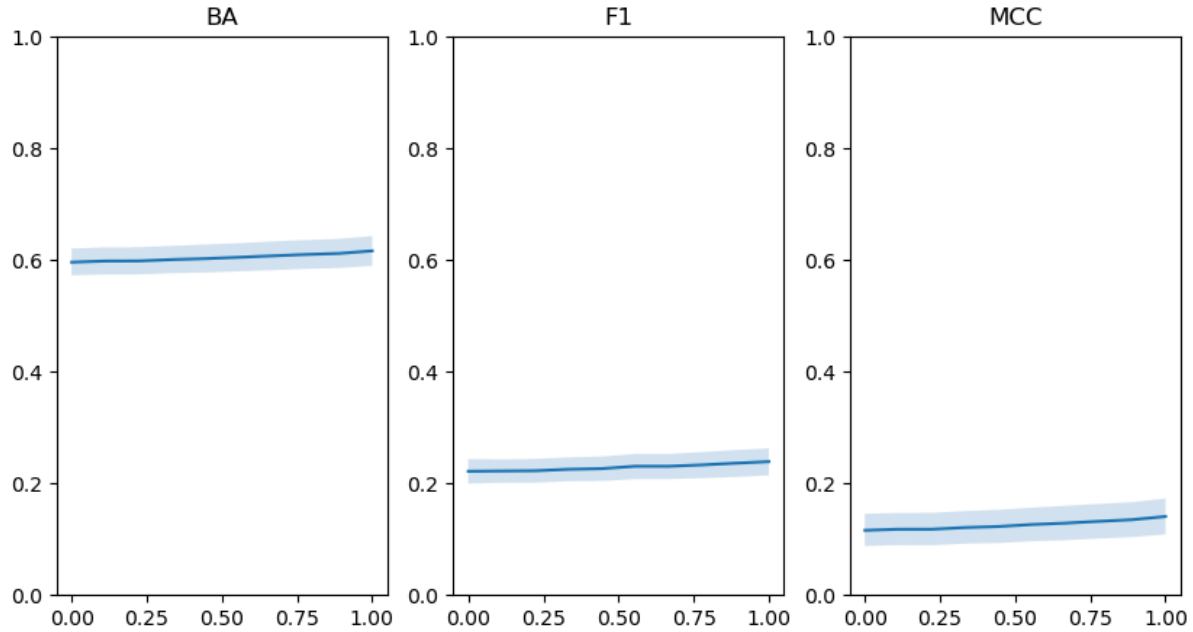


Eigenvalue shift + 0.1 generator

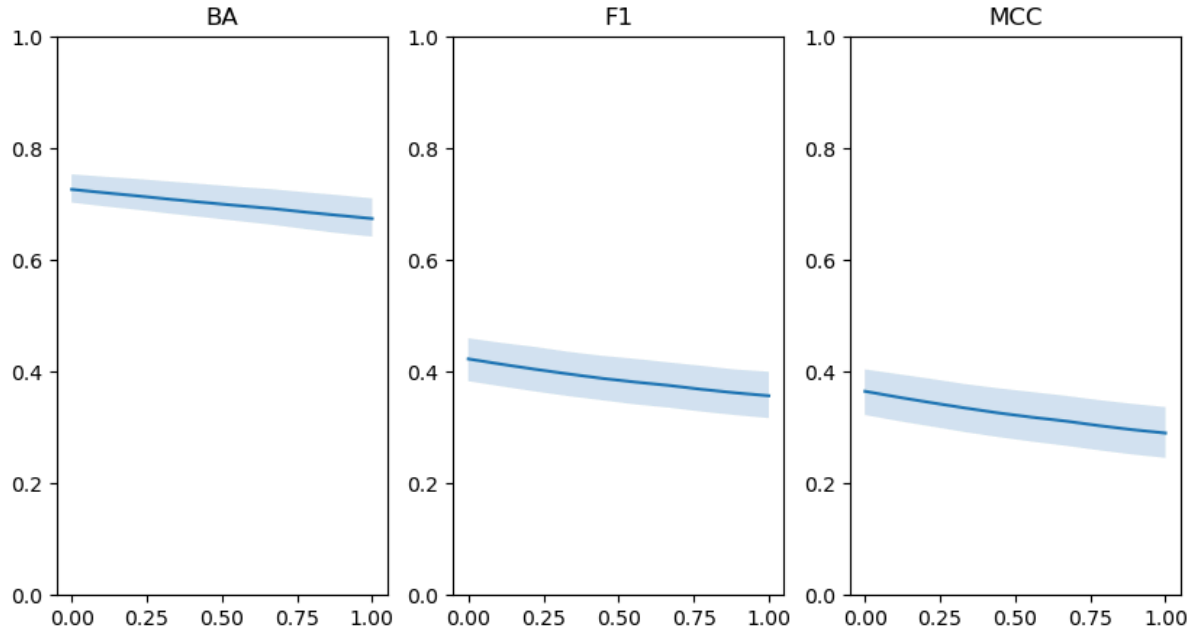
Algorithm GLasso, Generator: Eigenvalue shift, N=30, n=100, S_sg=500, S_obs=100, d=0.1, lambda=0.1, eps = [0, 1], Student DoF=3



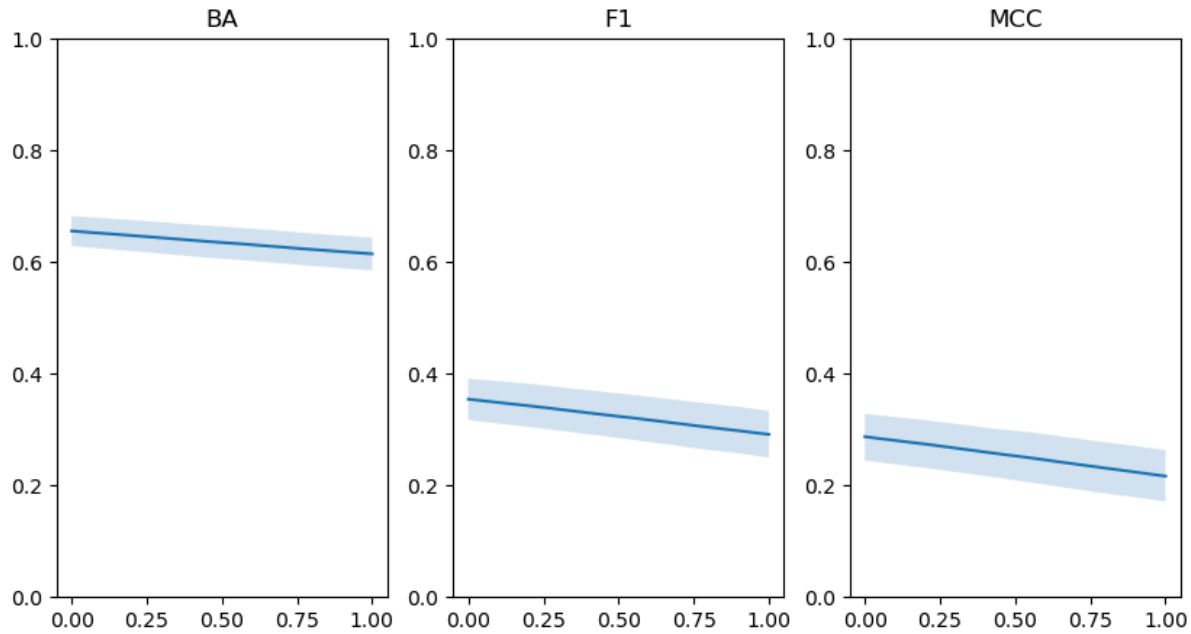
Algorithm GLasso, Generator: Eigenvalue shift, N=30, n=20, S_sg=500, S_obs=100, d=0.1, lambda=0.1, eps = [0, 1], Student DoF=3



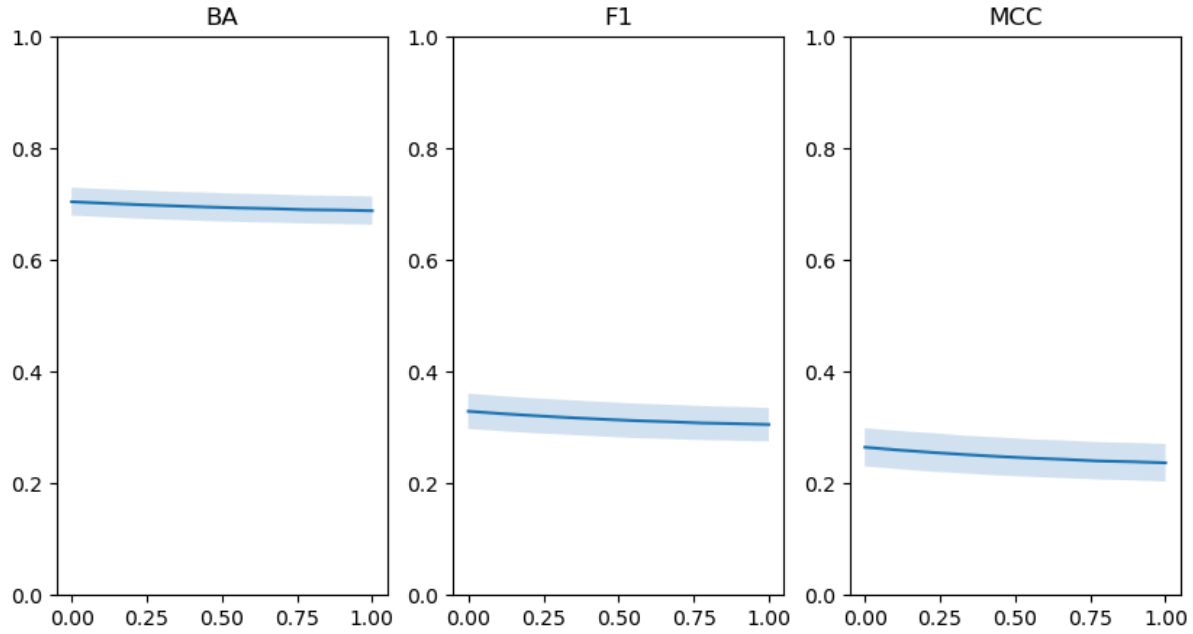
Algorithm GLasso + CV, N=30, n=100, S_sg=500, S_obs=100, d=0.1, eps = [0, 1], Student DoF=3



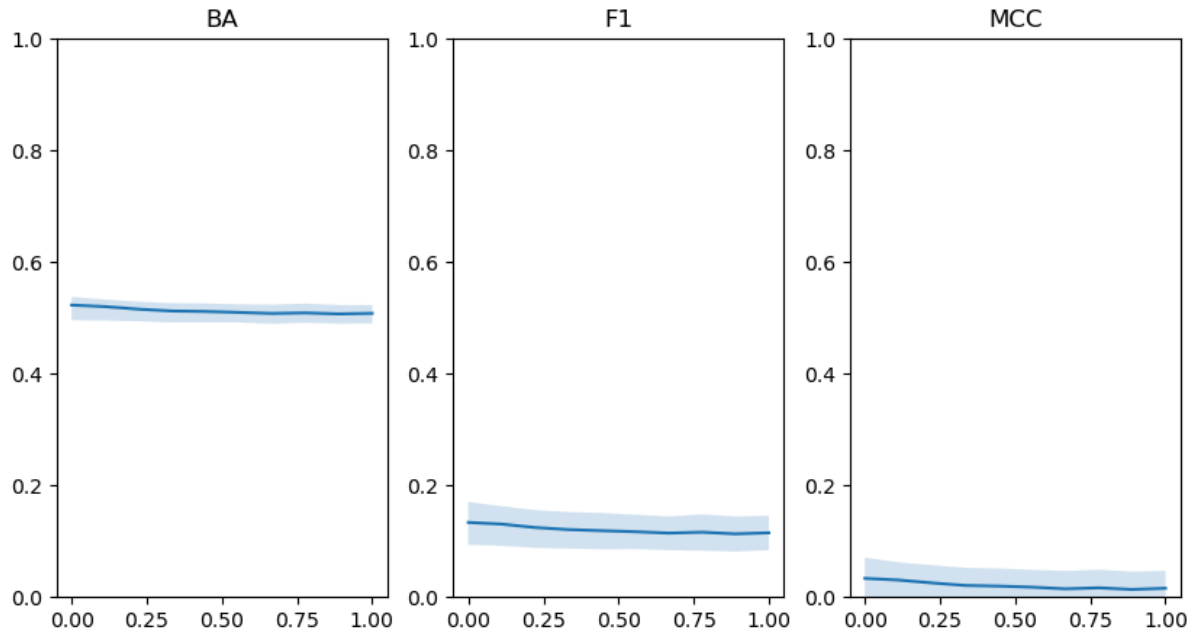
Algorithm GLasso + CV, N=30, n=20, S_sg=500, S_obs=100, d=0.1, eps = [0, 1], Student DoF=3



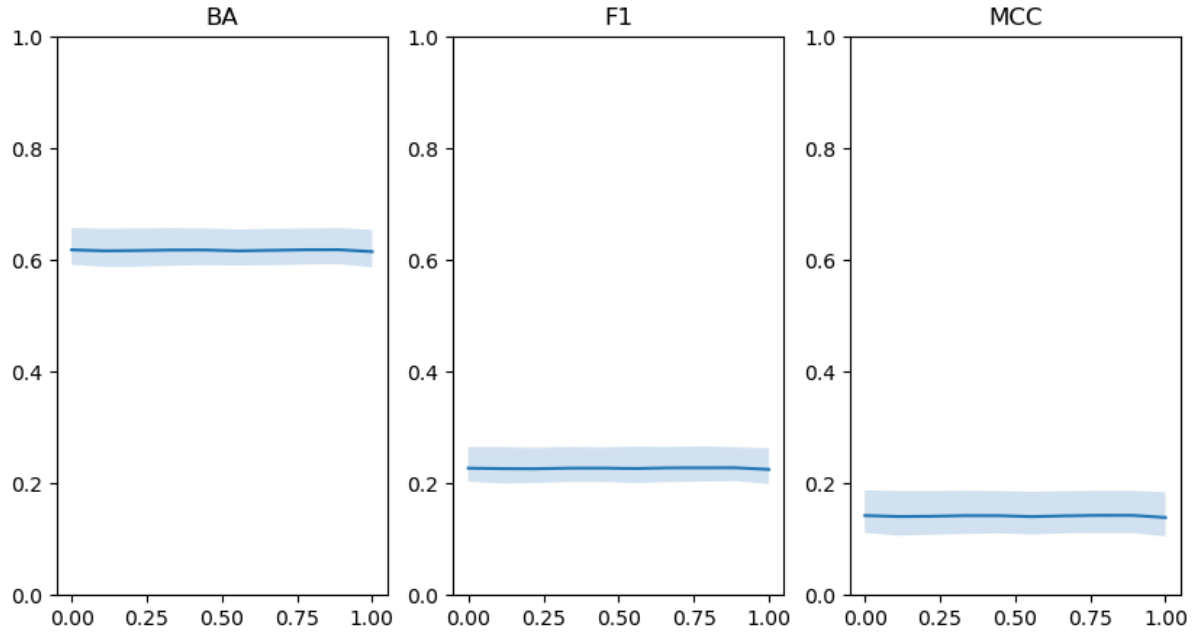
Algorithm GLasso via Kendall, Generator: Eigenvalue shift, N=30, n=100, S_sg=500, S_obs=100, d=0.1, lambda=0.1, eps = [0, 1], Student DoF=3



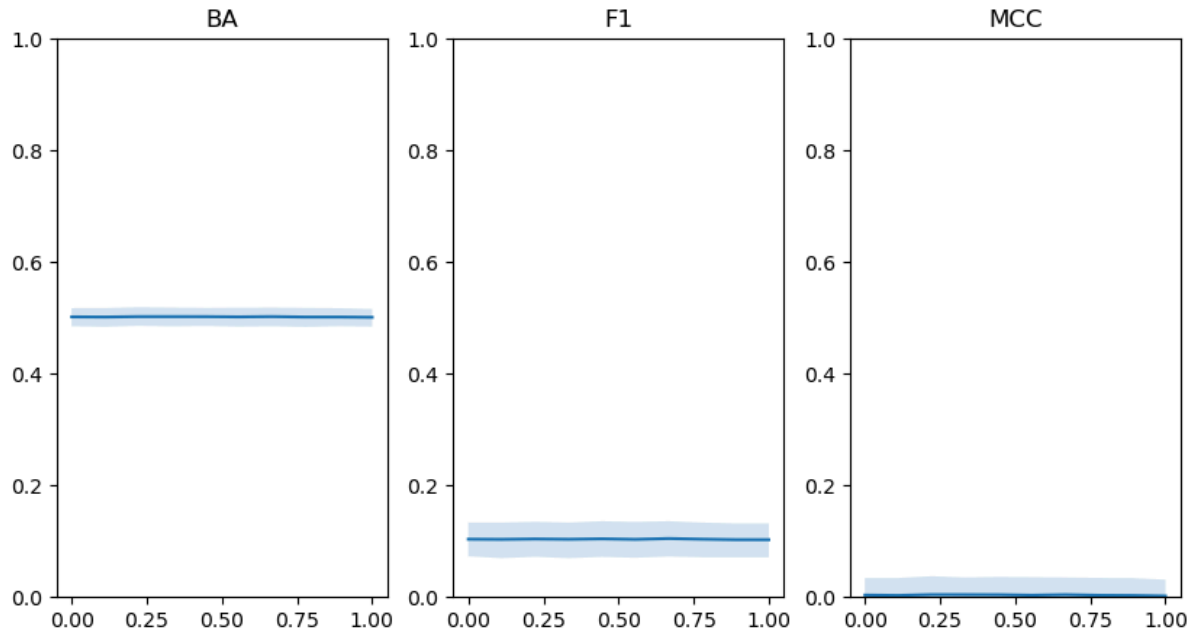
Algorithm GLasso via Kendall, Generator: Eigenvalue shift, N=30, n=20, S_sg=125, S_obs=40, d=0.1, lambda=0.1, eps = [0, 1], Student DoF=3



Algorithm GLasso via Fechner, Generator: Eigenvalue shift, N=30, n=100, S_sg=500, S_obs=100, d=0.1, lambda=0.1, eps = [0, 1], Student DoF=3

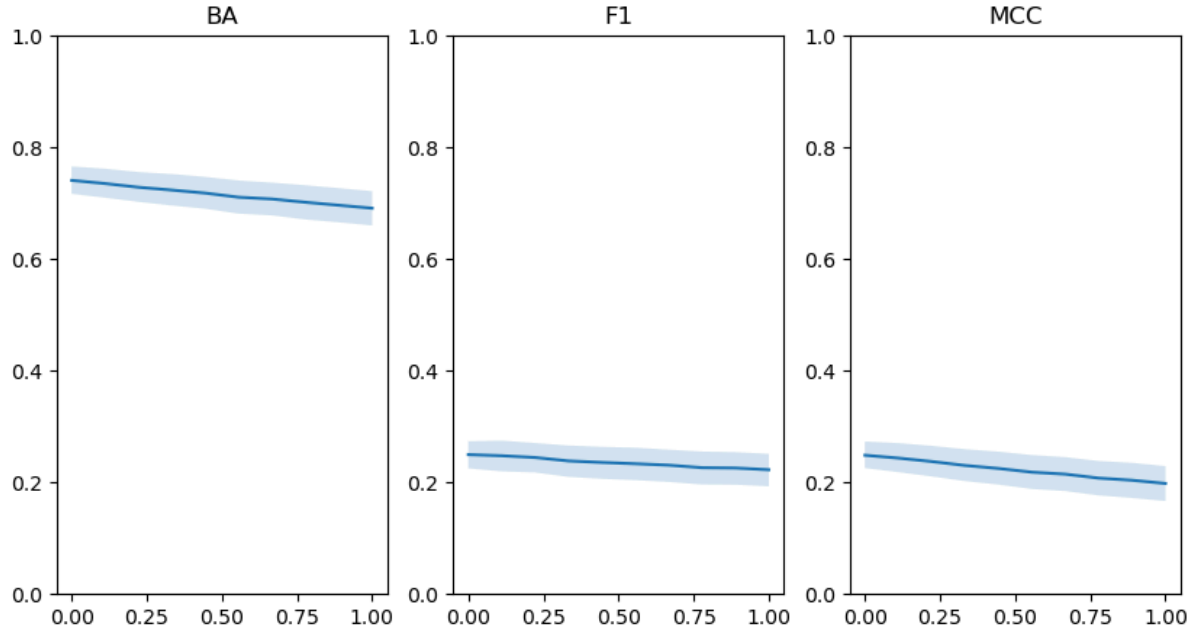


Algorithm GLasso via Fechner, Generator: Eigenvalue shift, N=30, n=20, S_sg=500, S_obs=100, d=0.1, lambda=0.1, eps = [0, 1], Student DoF=3

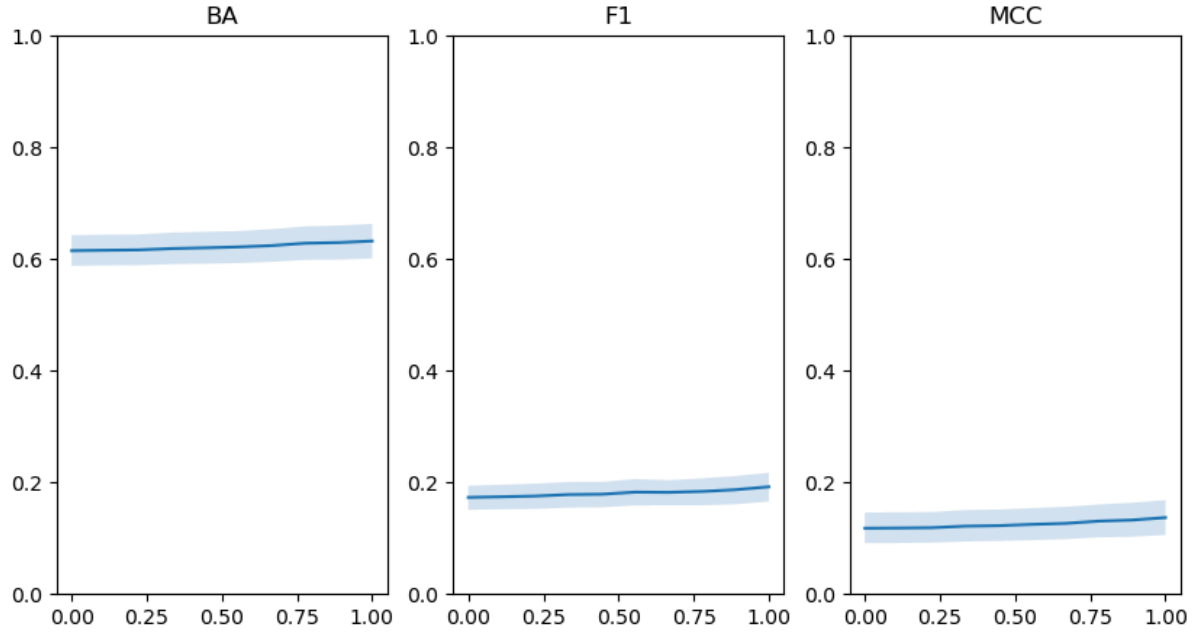


Cholesky decomposition generator

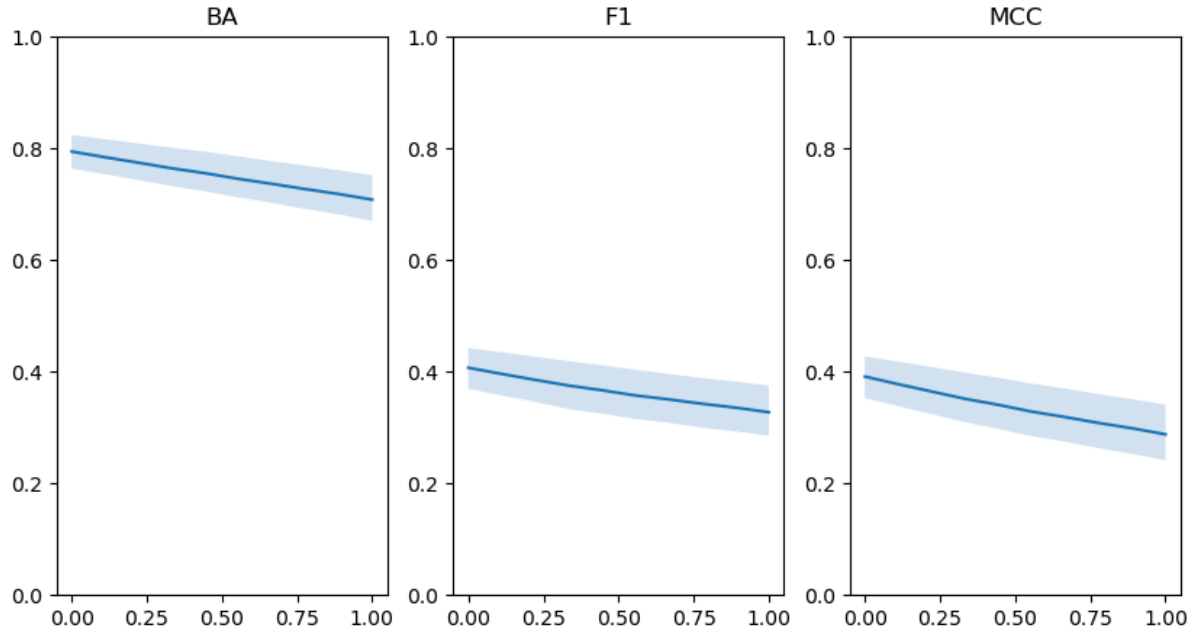
Algorithm GLasso, N=30, n=100, S_sg=500, S_obs=100, lambda=0.1, d=0.1, eps = [0, 1], Student DoF=3



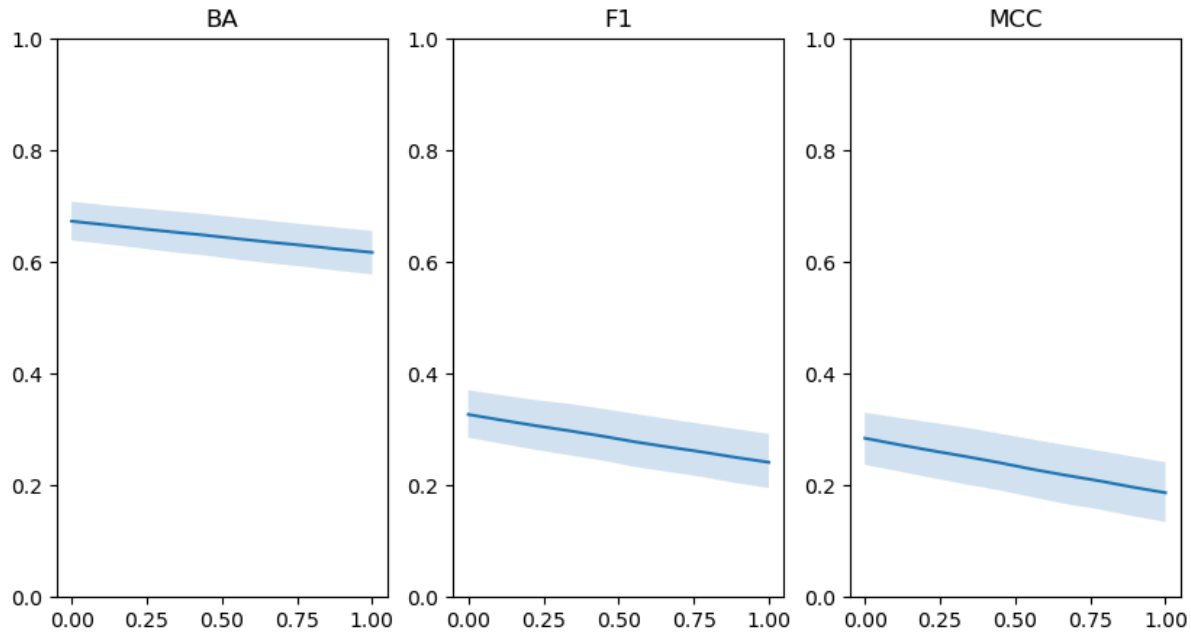
Algorithm GLasso, N=30, n=20, S_sg=500, S_obs=100, lambda=0.1, d=0.1, eps = [0, 1], Student DoF=3



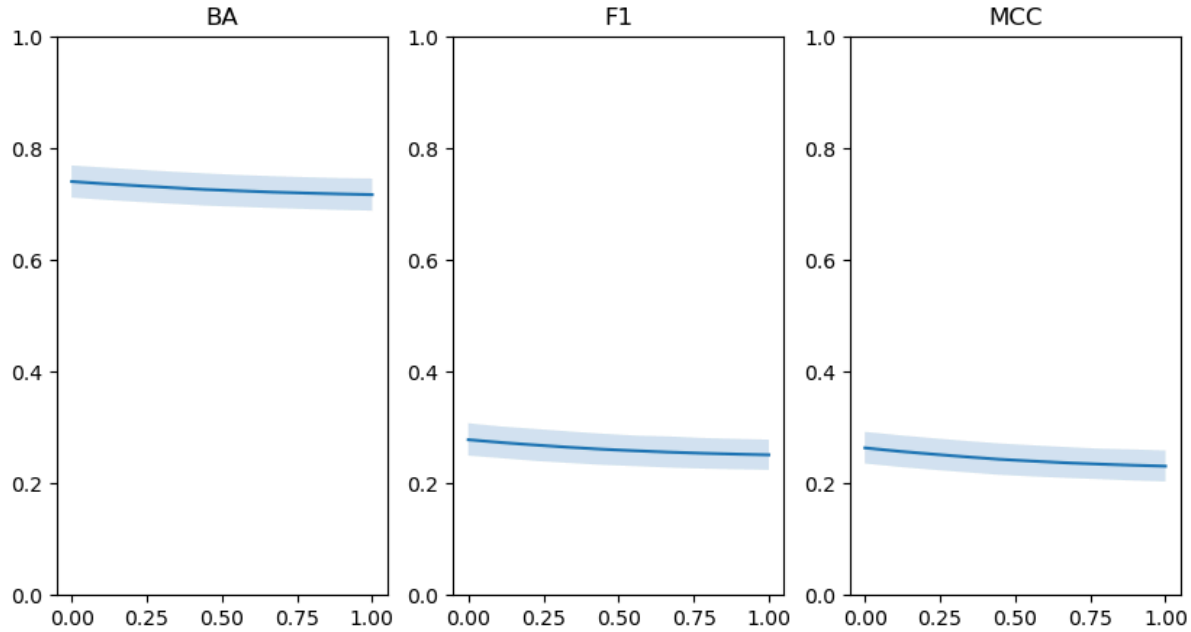
Algorithm GLasso + CV, N=30, n=100, S_sg=500, S_obs=100, d=0.1, eps = [0, 1], Student DoF=3



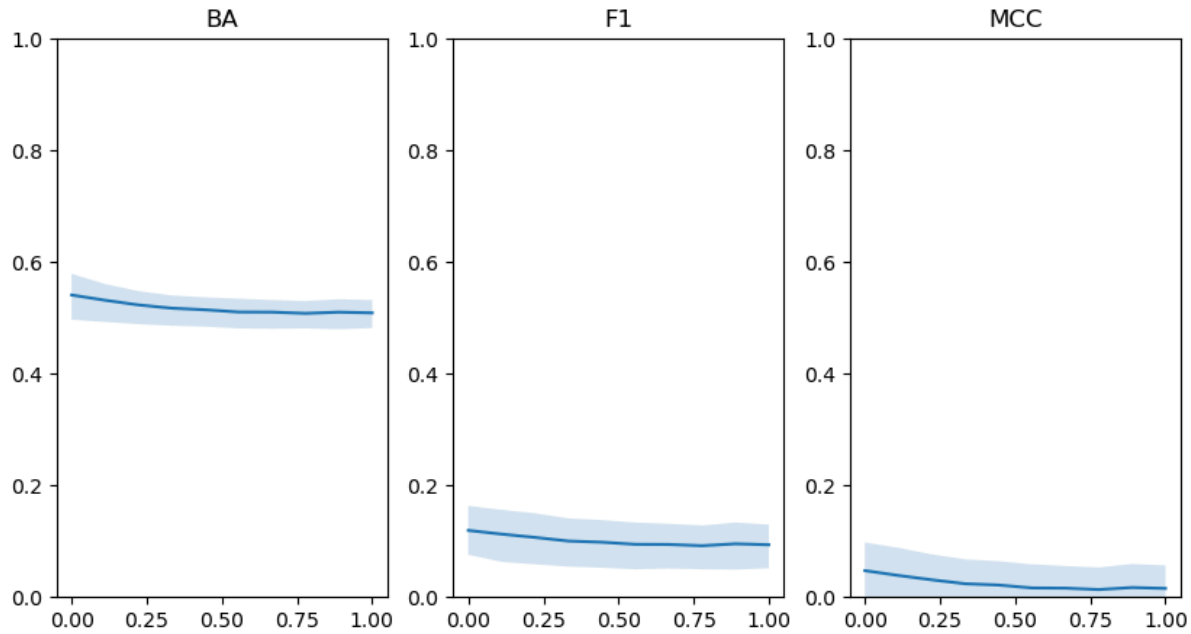
Algorithm GLasso + CV, N=30, n=20, S_sg=500, S_obs=100, d=0.1, eps = [0, 1], Student DoF=3



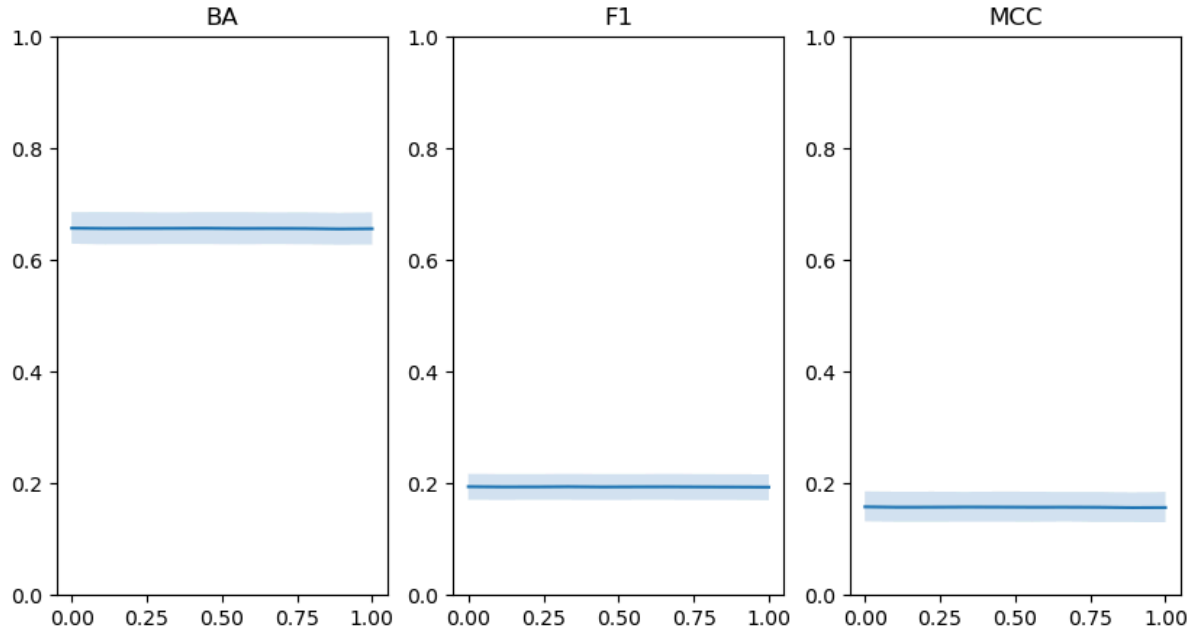
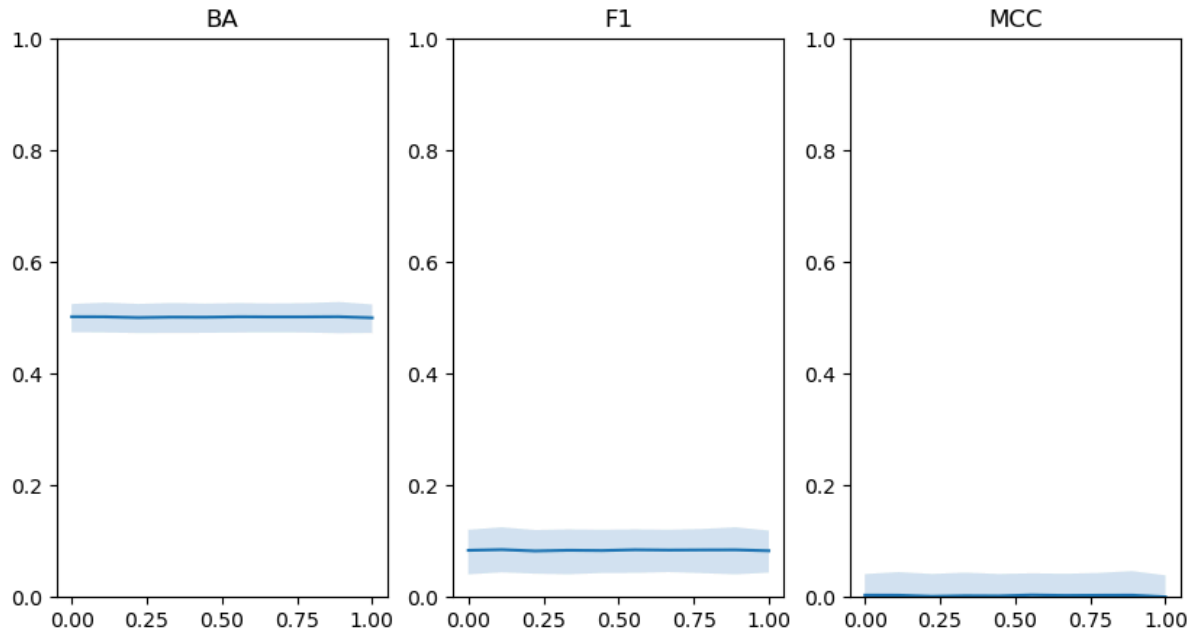
Algorithm GLasso via Kendall, Generator: Cholesky Decomposition, N=30, n=100, S_sg=500, S_obs=100, d=0.1, lambda=0.1, eps = [0, 1], Student DoF=3



Algorithm GLasso via Kendall, Generator: Cholesky Decomposition, N=30, n=20, S_sg=125, S_obs=40, d=0.1, lambda=0.1, eps = [0, 1], Student DoF=3



Algorithm GLasso via Fechner, Generator: Cholesky Decomposition, N=30, n=100, S_sg=500, S_obs=100, d=0.1, lambda=0.1, eps = [0, 1], Student DoF=3



Algorithm GLasso via Fechner, Generator: Cholesky Decomposition, N=30, n=20, S_sg=125, S_obs=40, d=0.1, lambda=0.1, eps = [0, 1], Student DoF=3