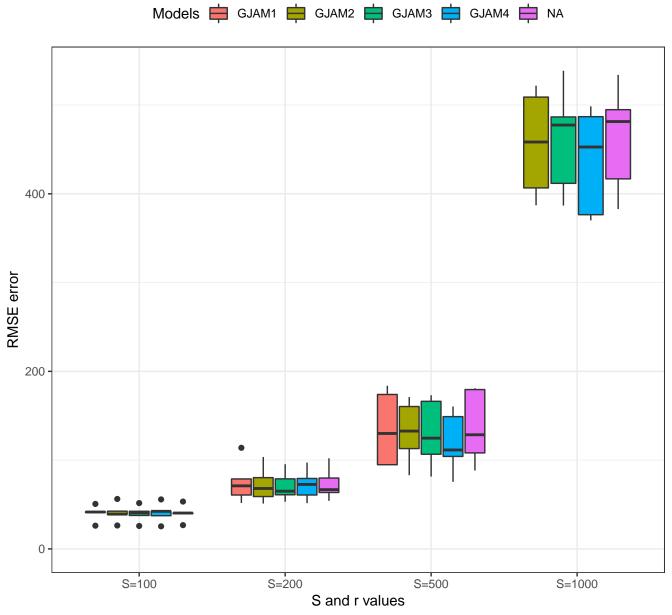
RMSE error between estimated and true covariance matrix for all models



Number of iterations: 1000 burnin: 500 number of samples: 500 $\,$