Error in estimating the covariance matrix. S=100 r=5 Ktr=10 700 -Frobenius norm of the error Models Original model DP with prior on alpha 1 600 -DP with prior on alpha 2 PY with fixed alpha, sigma PY with prior on alpha, sigma 500 -2 ó 3 5

Number of iterations: 5000 burnin: 200 number of samples: 500