**Report for Robust Mean and Covariance Estimate by GAN (Cao Yang, Zheng Wenqi)**

**Summary**: In this project, the authors used f-GAN to do robust mean and then used TV-GAN and JS-GAN on financial dataset to do covariance matrix estimation.

**Strength**: Analysis on outliers in the result of stock market dataset.

**Weakness**: No more comparison between different methods in the figure, such as classical mean estimator VS GANs, TV-GAN VS JS-GAN.

**Evaluation on quality of writing: 5**

**Evaluation on presentation: 4**

**Evaluation on creativity: 4**

**Confidence: 3**