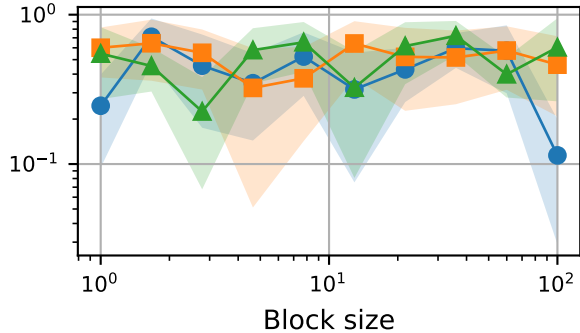


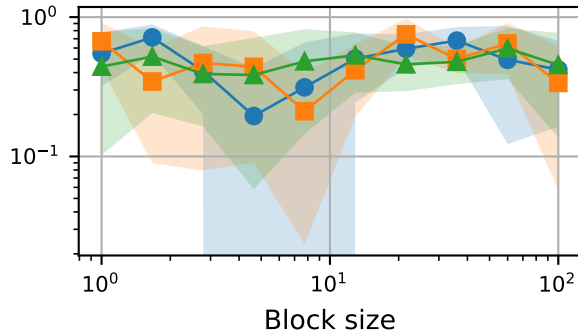
—●— Emp. bound (unbiased cov. est.)    —■— Emp. bound (biased cov. est.)    —▲— Pessimistic bound

Covariance upper bound

length scale = 0.5



length scale = 1.0



length scale = 1.5

