

m.files	The code needed to run the corresponding file
constant_sigma.m	<code>[A,A2,t,Sigma,Sigma2,R]=constant_sigma;</code>
time_dep_sigma.m	<code>[A,A2,t]=time_dep_sigma;</code>
KP_const.m	<code>[d_uncor,d_poscor]=KP_const(0.9);</code>
KPA_brute_method.m	<code>[d_uncor,d_poscor]=KPA_brute_method(0.9);</code>
KPA_R_fixed.m	<code>[dd_uncor,dd_poscor]=KPA_R_fixed(0.9);</code>
PCA_const.m	<code>[d_uncor,d_poscor]=PCA_const(0.9);</code>
PCA_time_dep.m	<code>[d_uncor,d_poscor]=PCA_time_dep(0.9);</code>
MC_const.m	<code>[a_uncor,a_pos]=MC_const(100);</code>
MC_time_dep.m	<code>[a_uncor,a_pos]=MC_time_dep(100);</code>