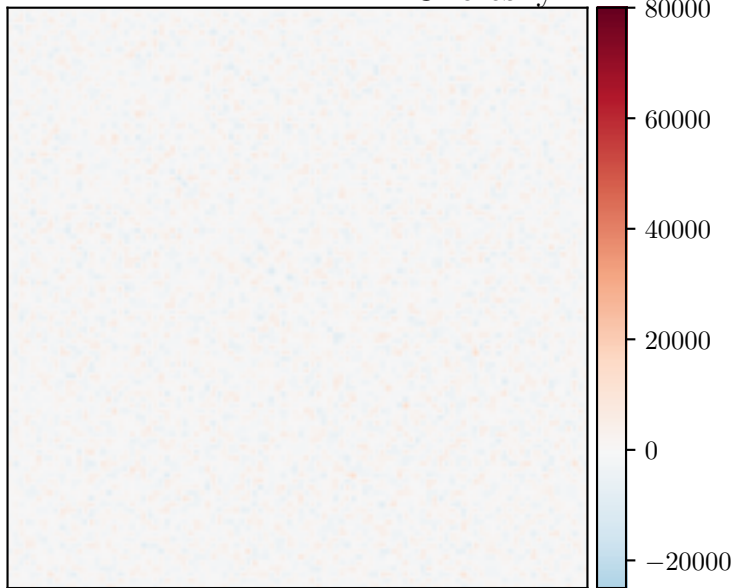


Residual $\tilde{\Sigma} - \tilde{\Sigma}_{\text{Cholesky}}$



$$\|\tilde{\Sigma} - \tilde{\Sigma}_{\text{Cholesky}}\|_2 / \|\tilde{\Sigma}\|_2 = 0.0592$$