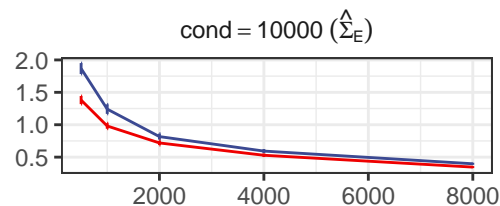
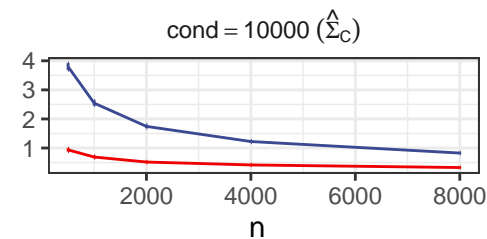
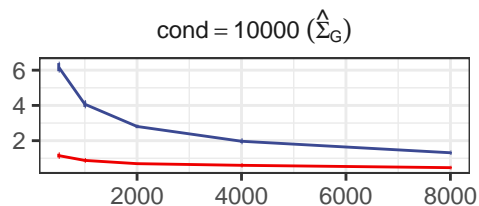
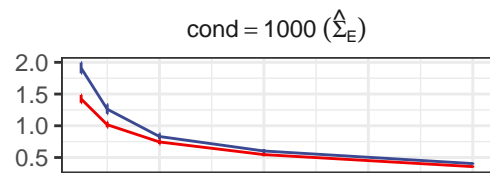
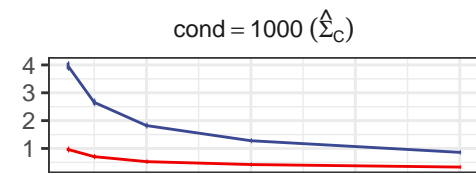
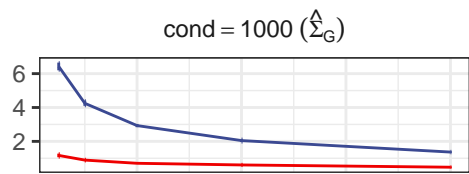
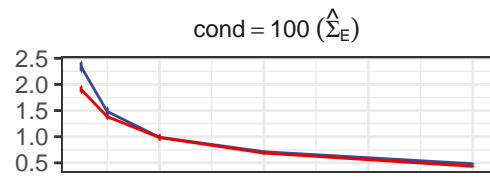
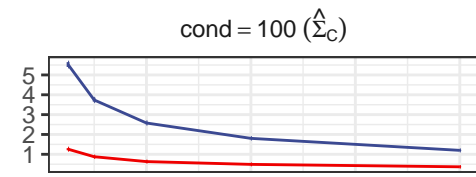
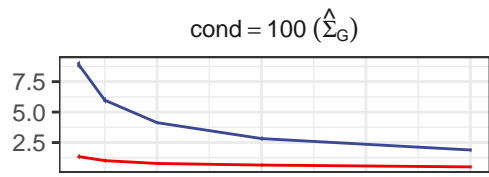
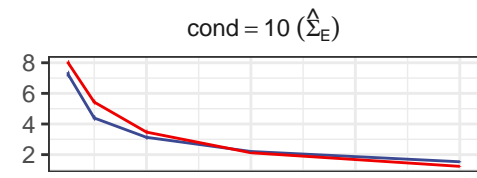
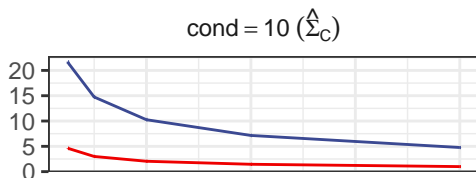
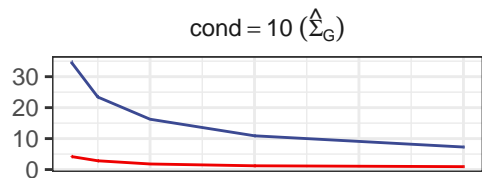
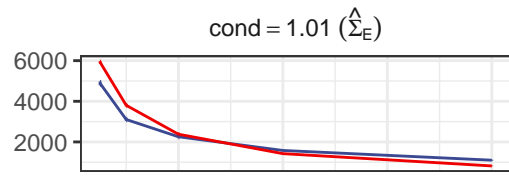
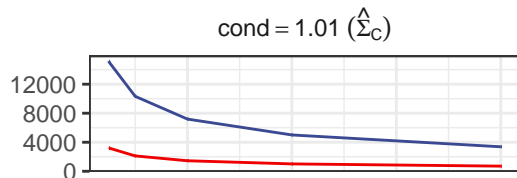
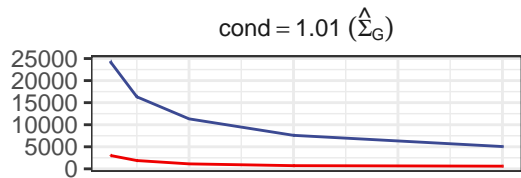


$E\|\text{diag}(\hat{\Sigma}_k - \Sigma_k)\|_2$



n

Method — mvHE — mvREHE