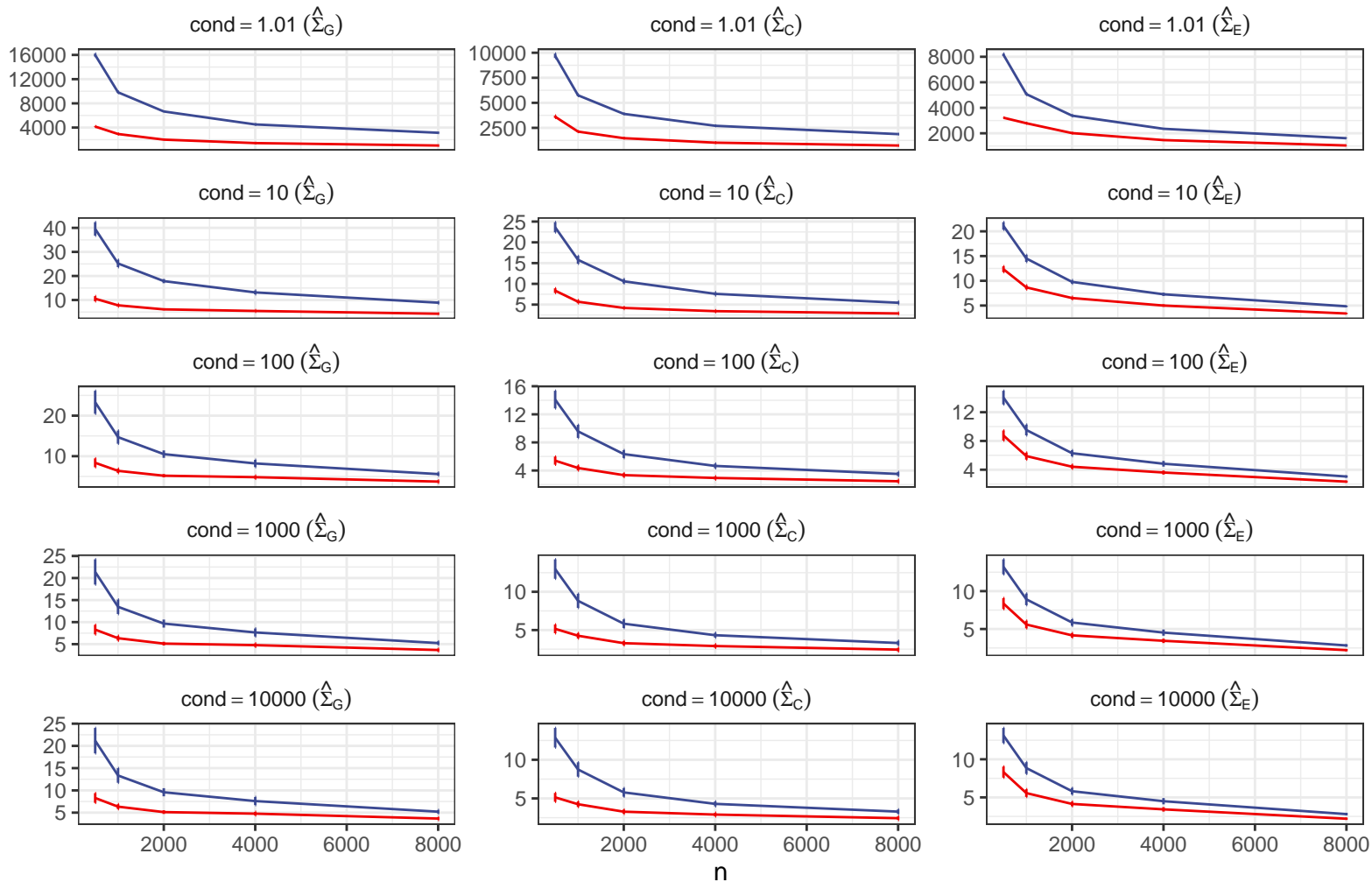


$E\|\hat{\Sigma}_k - \Sigma_k\|_2$



Method — mvHE — mvREHE