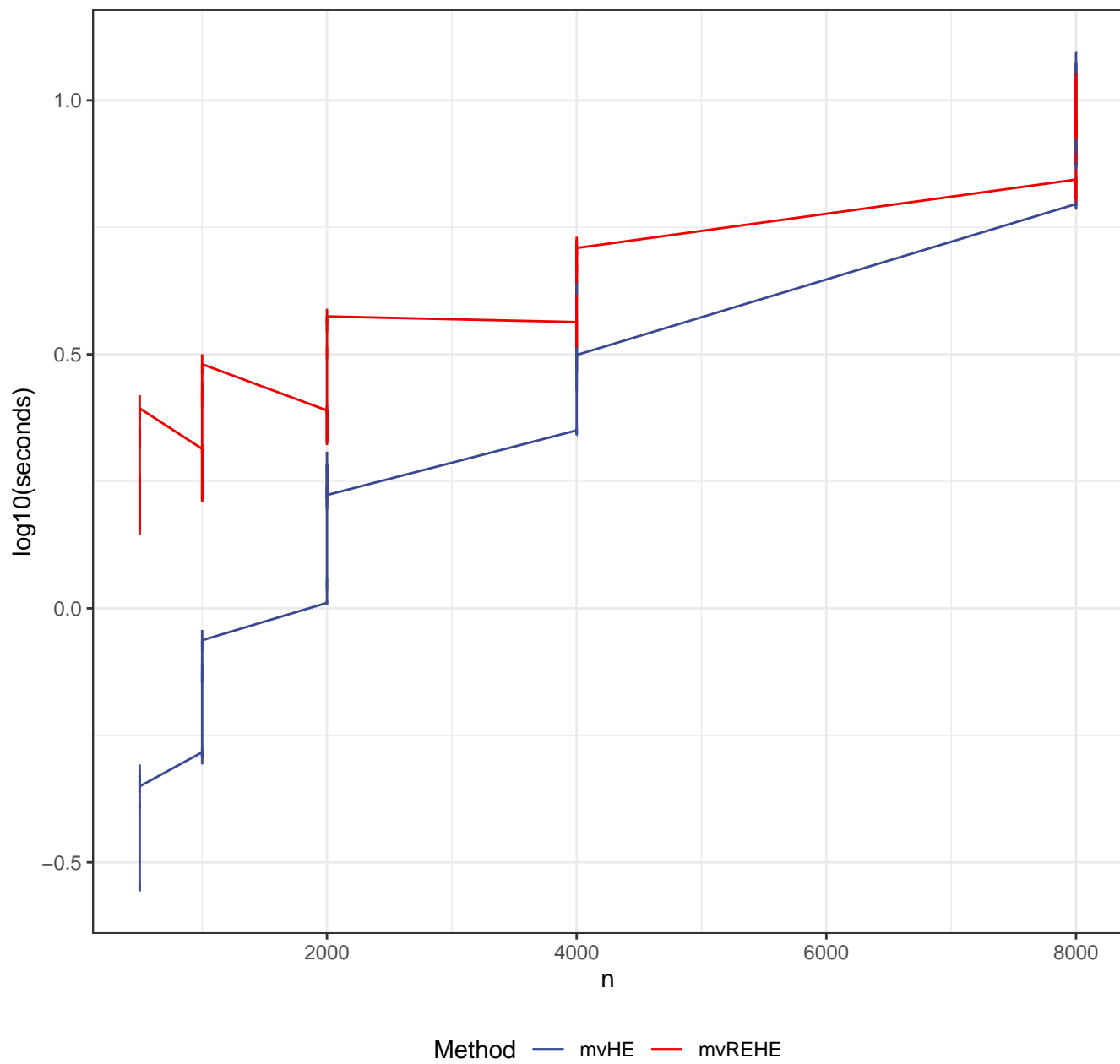
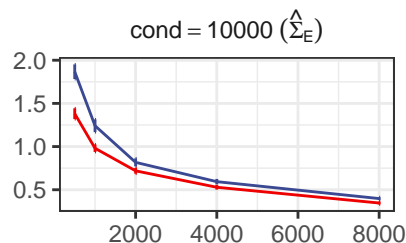
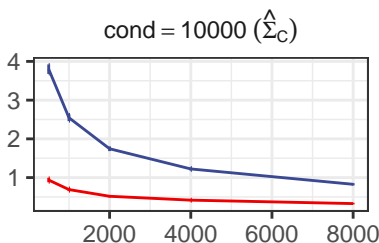
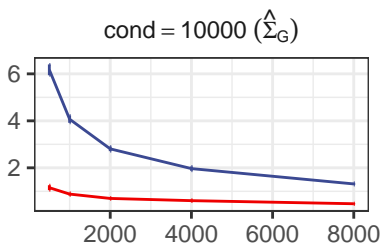
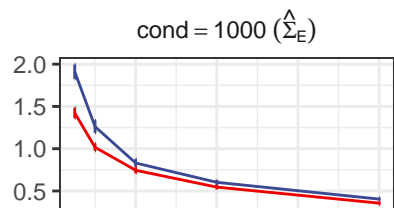
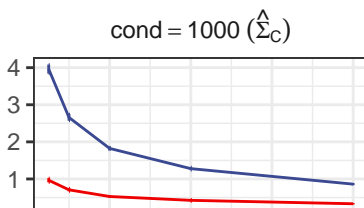
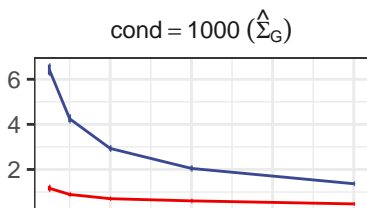
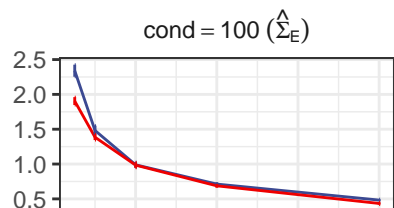
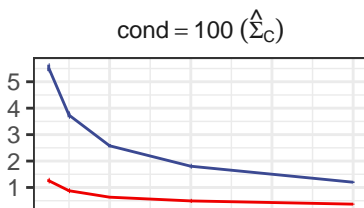
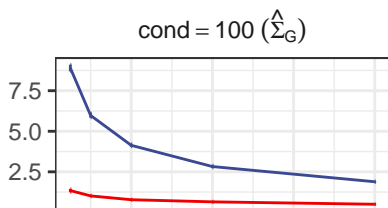
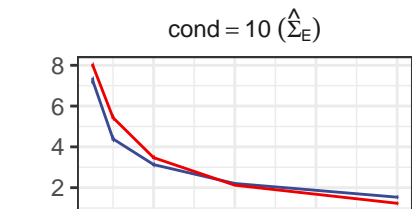
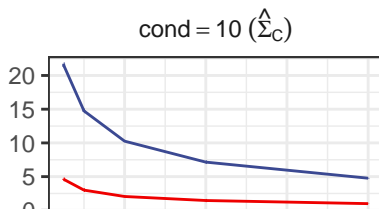
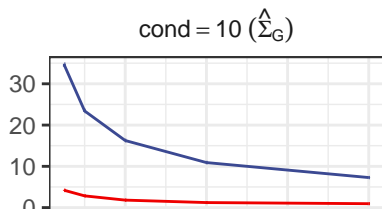
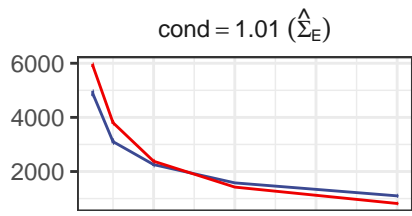
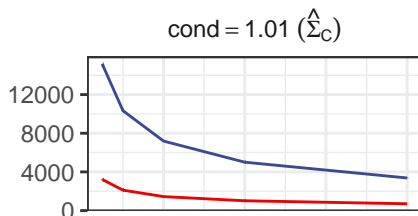
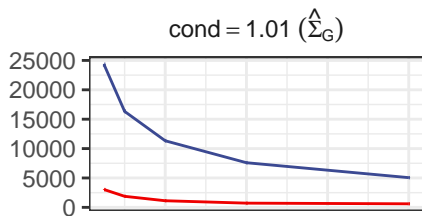


NA

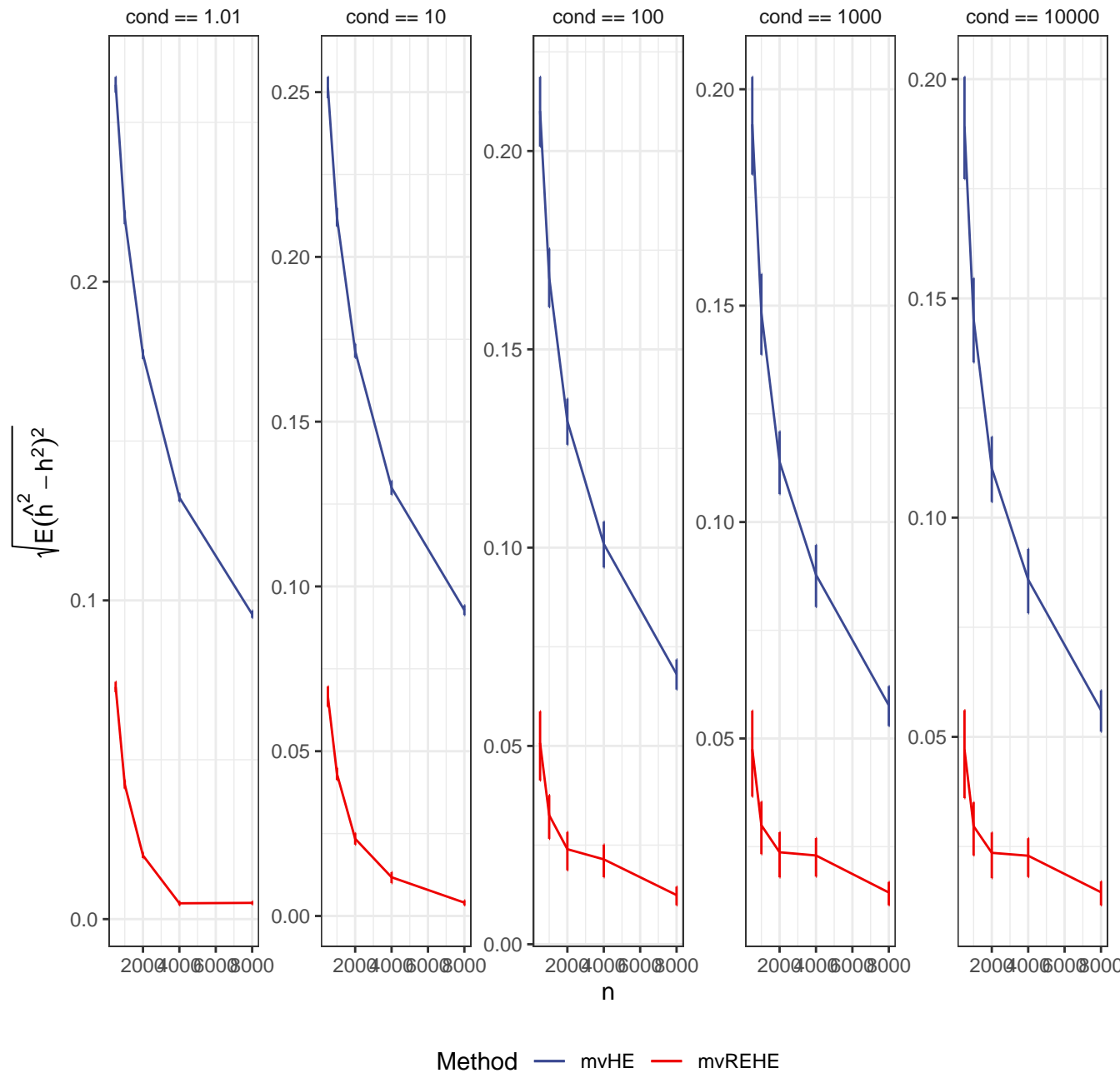


$E\|\text{diag}(\hat{\Sigma}_k - \Sigma_k)\|_2$

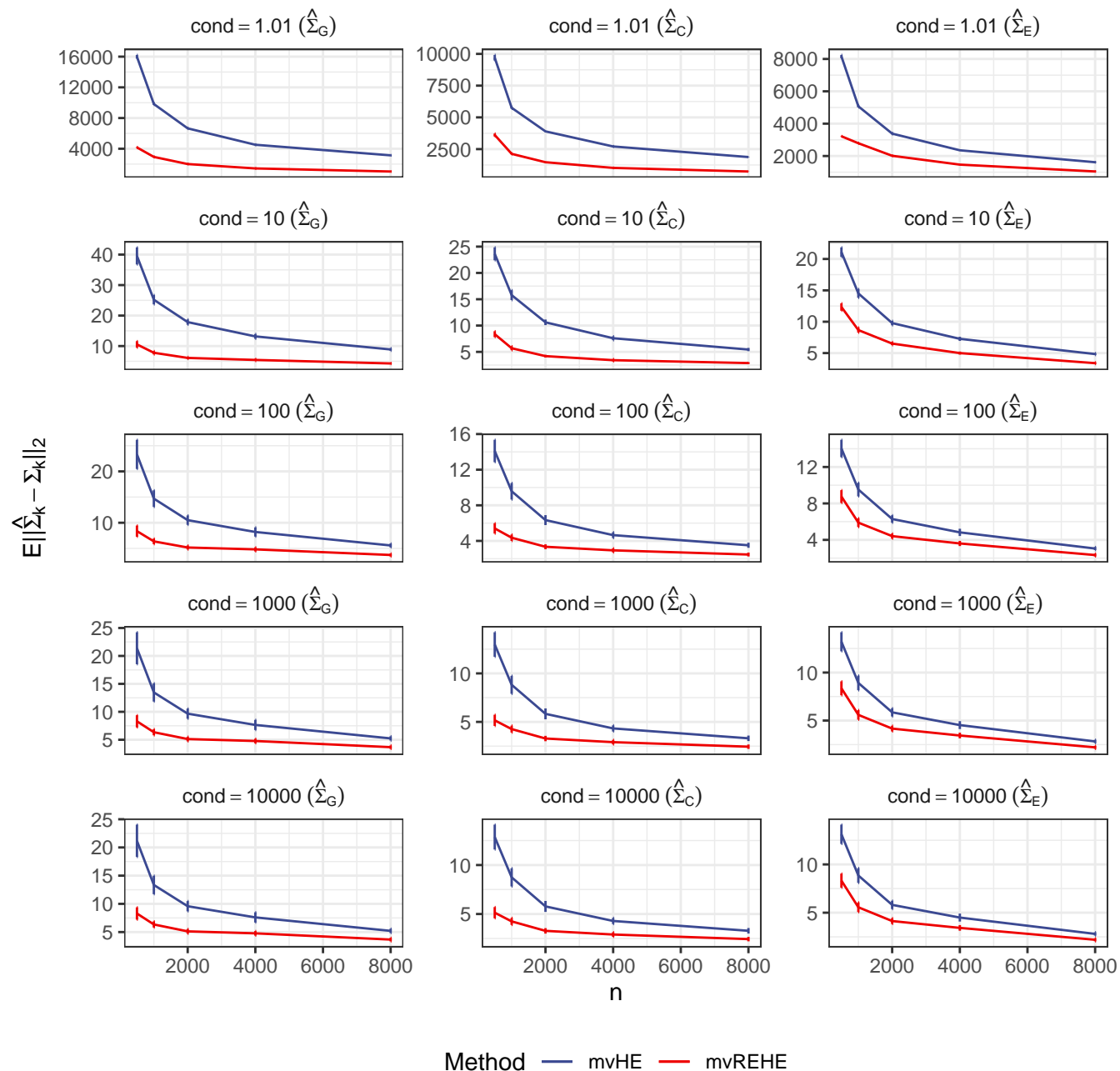


n

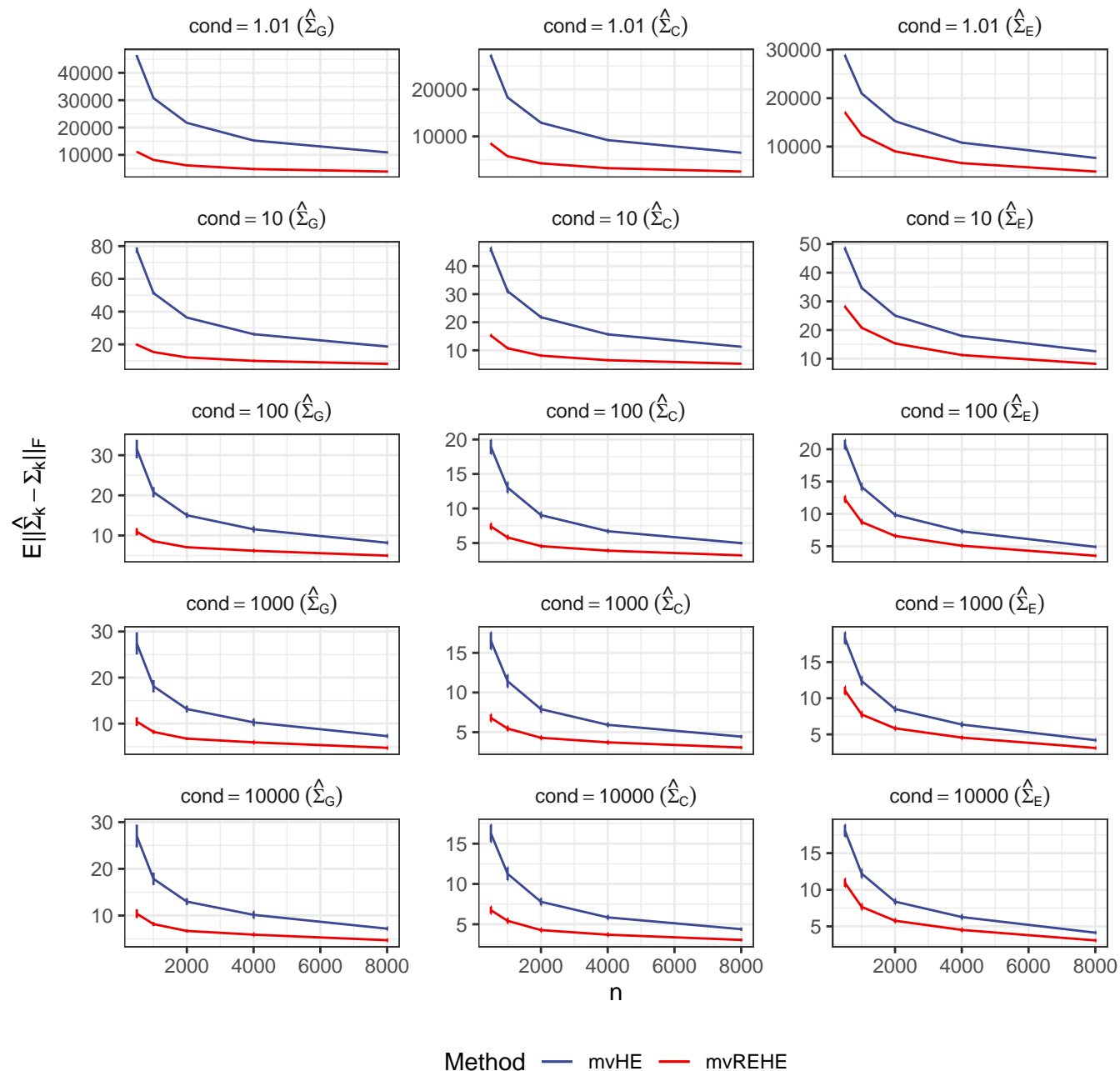
Method — mvHE — mvREHE

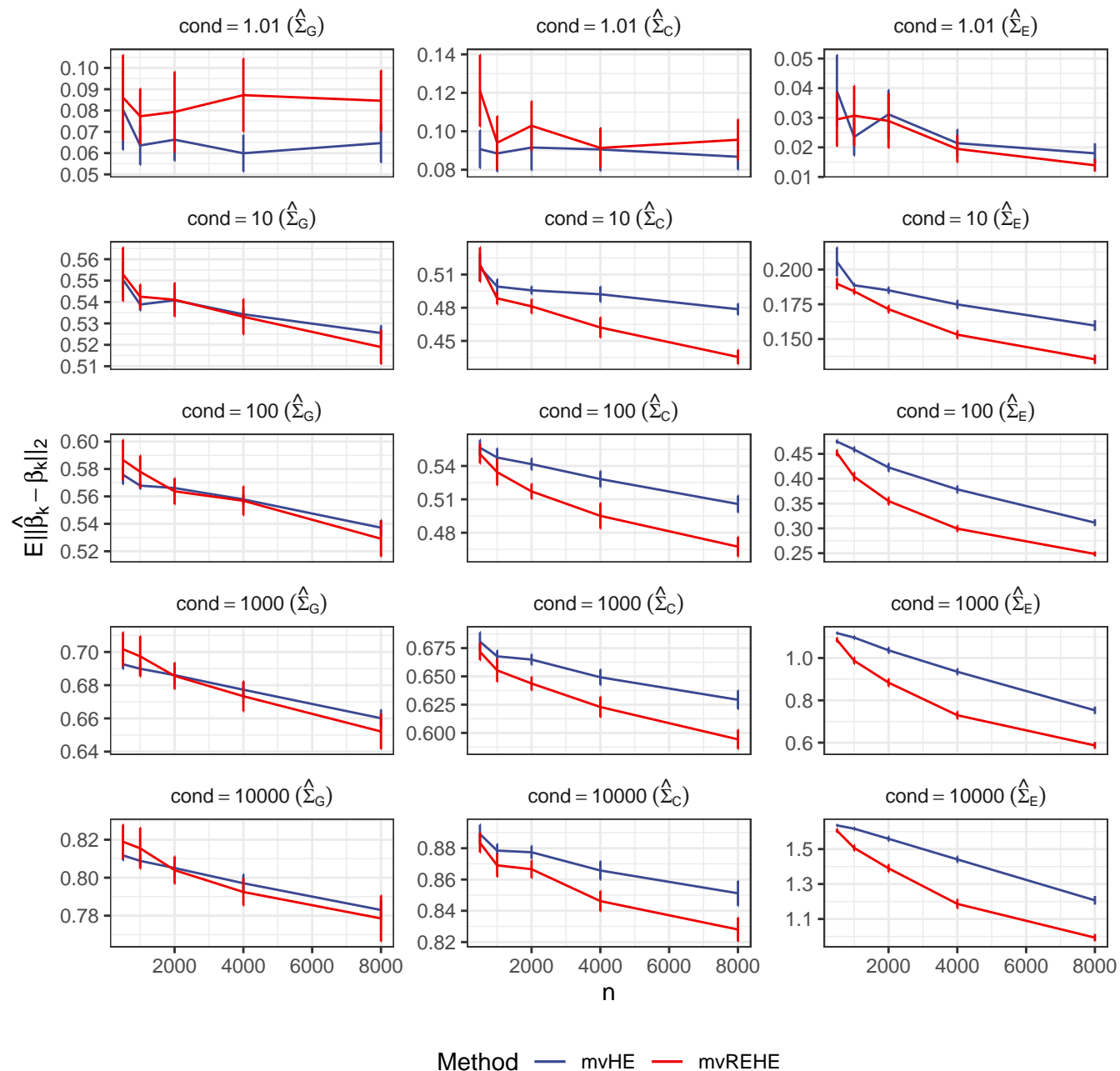


Method — mvHE — mvREHE

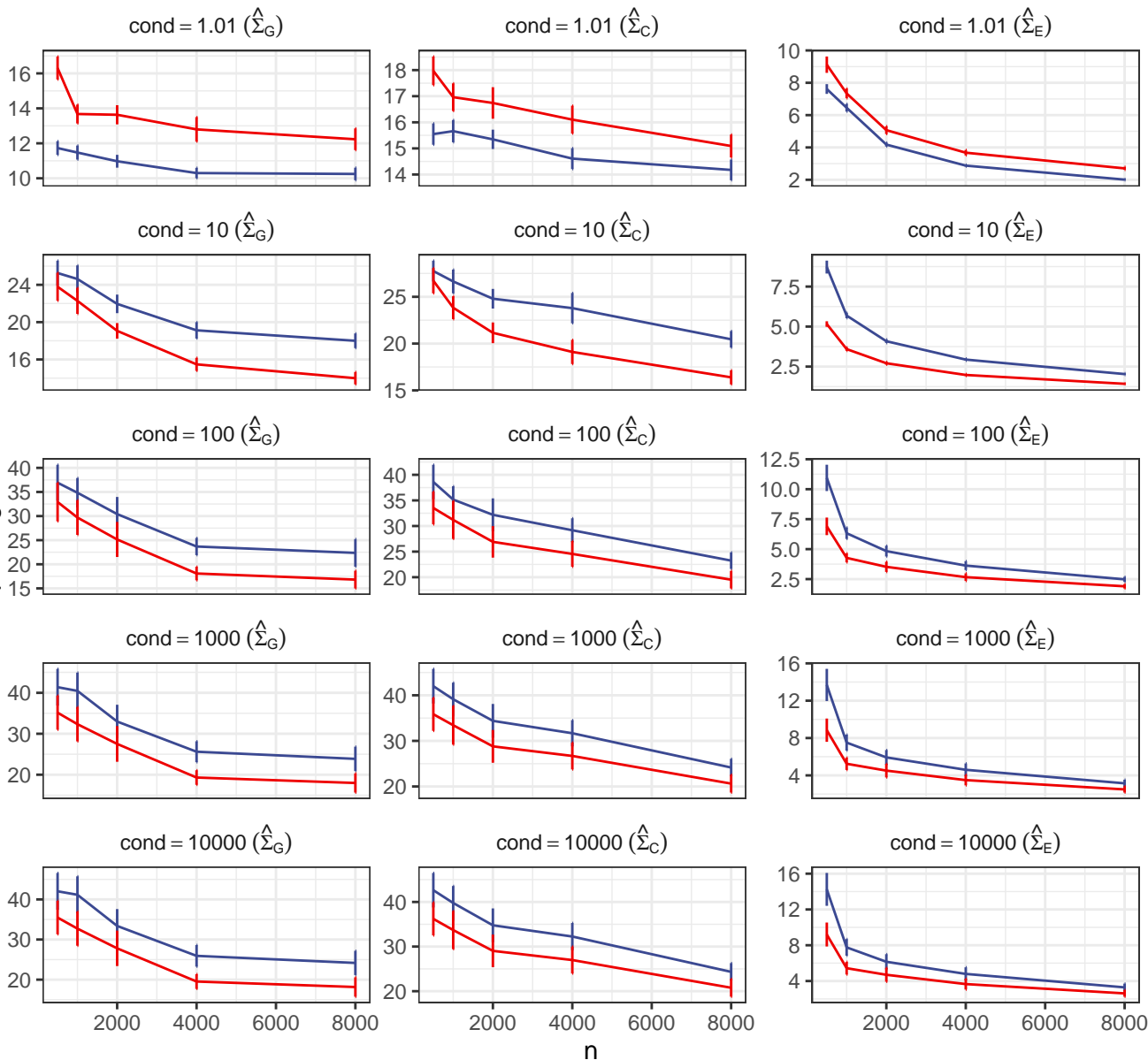


Method — mvHE — mvREHE





Principal angle - 1 PC



Method — mvHE — mvREHE

Principal angle - 3 PCs

