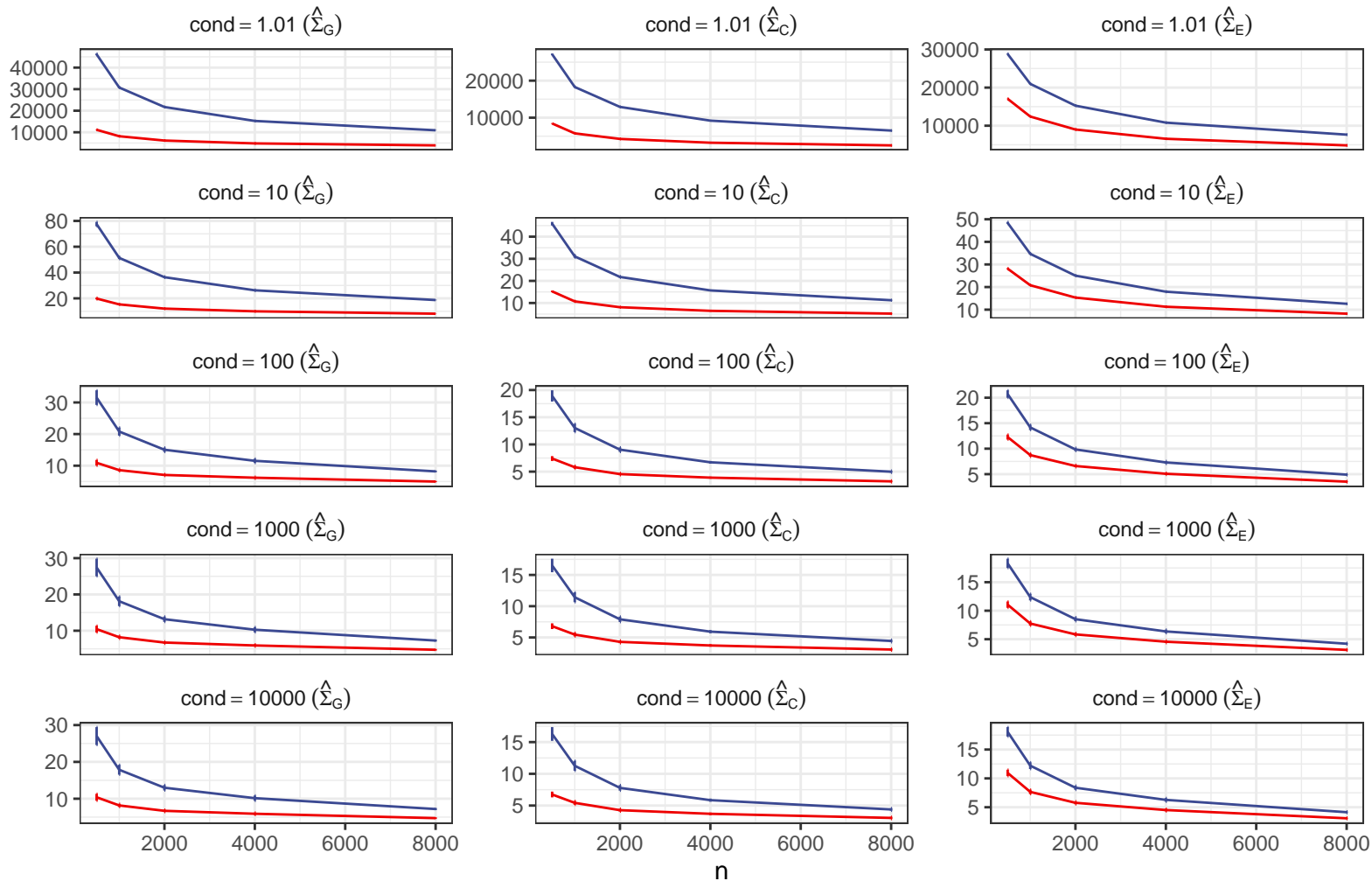


$E \|\hat{\Sigma}_k - \Sigma_k\|_F$



Method — mvHE — mvREHE