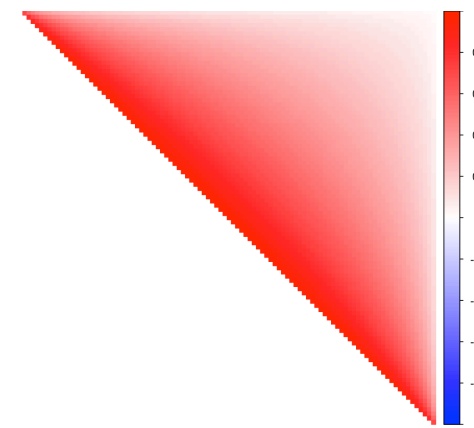
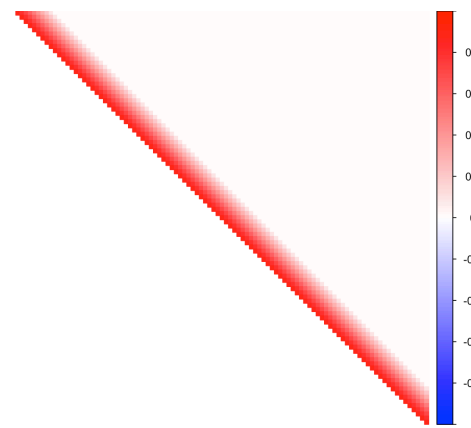
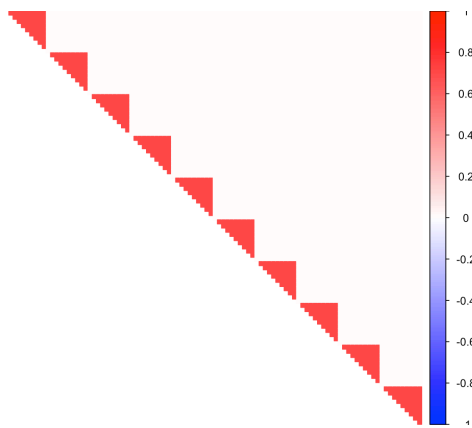


Hub correlation

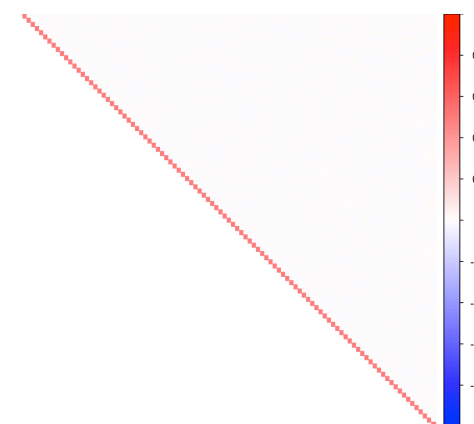
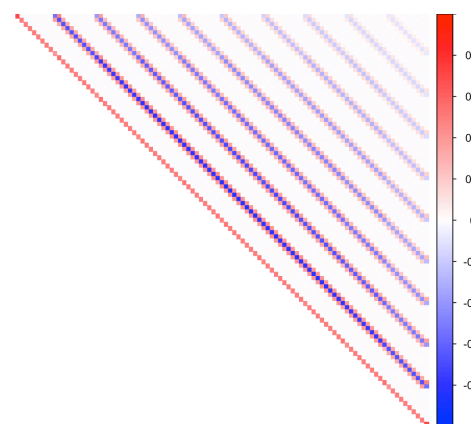
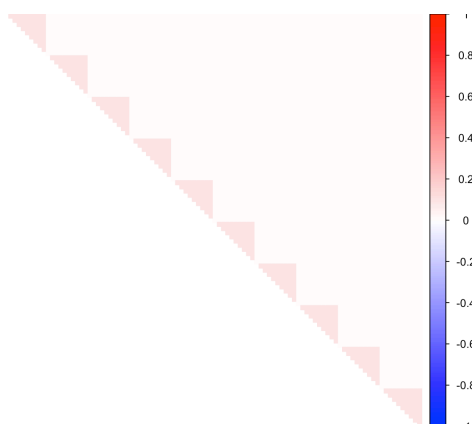
Toeplitz correlation

Banded precision

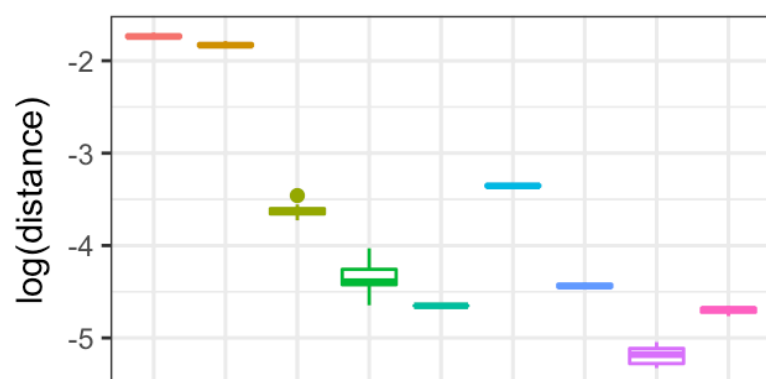
correlation



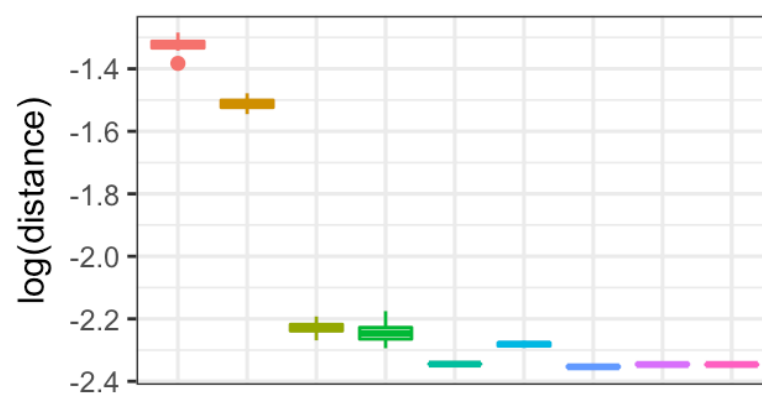
partial correlation



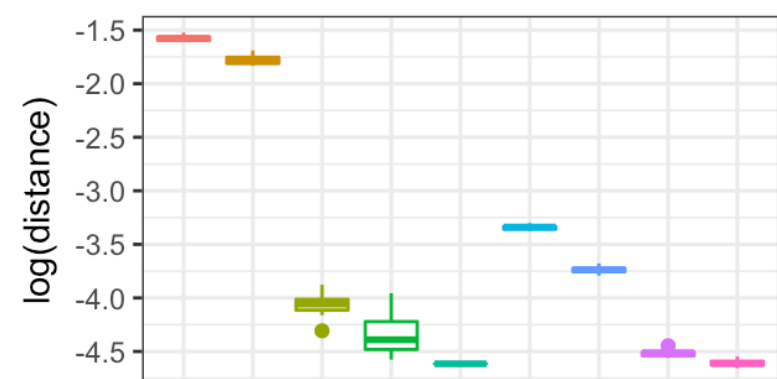
n = 30 p = 100



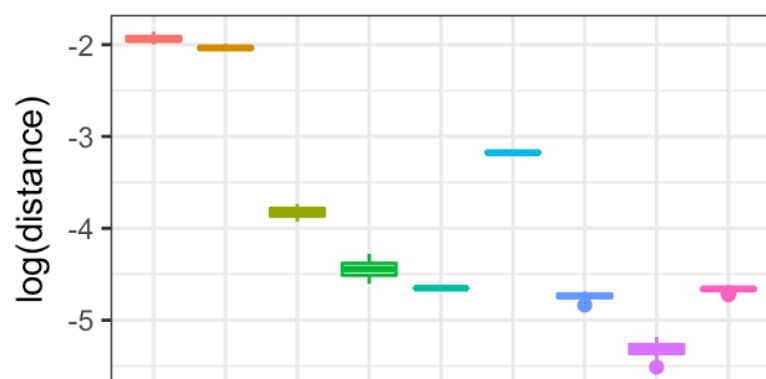
n = 30 p = 100



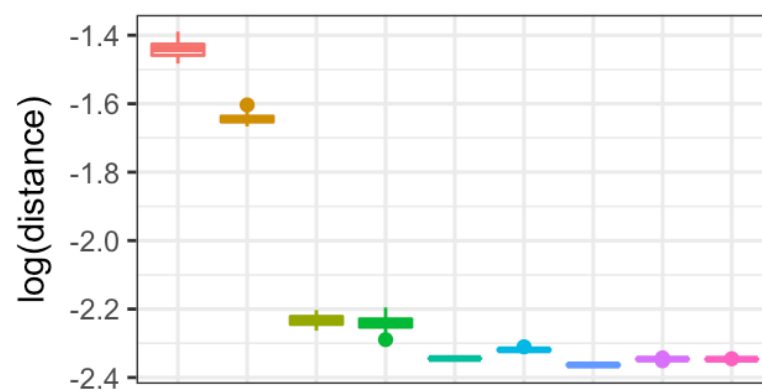
n = 30 p = 100



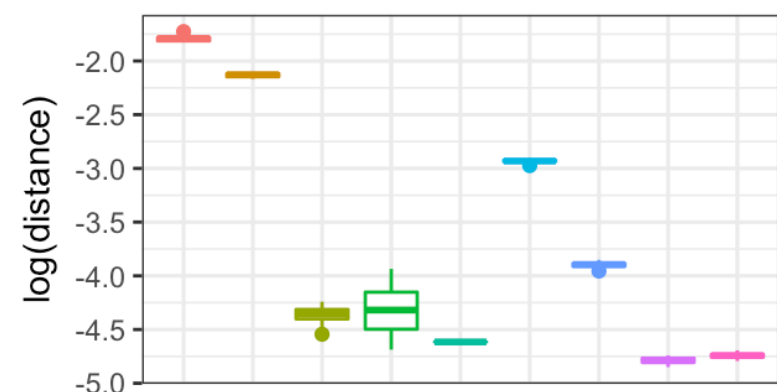
n = 50 p = 100



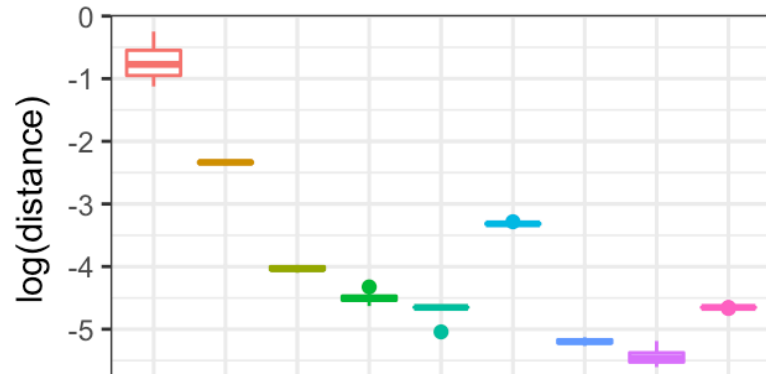
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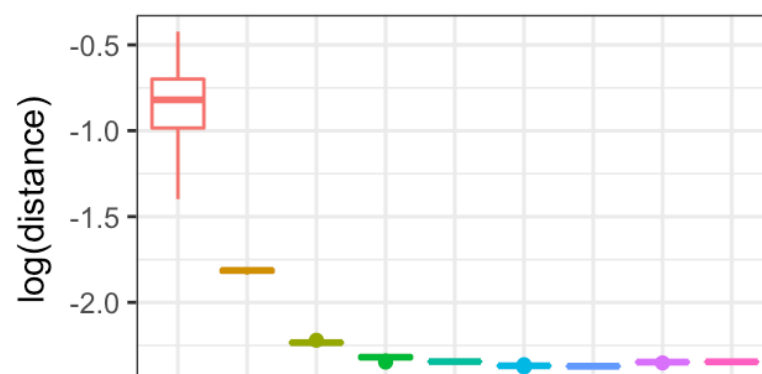
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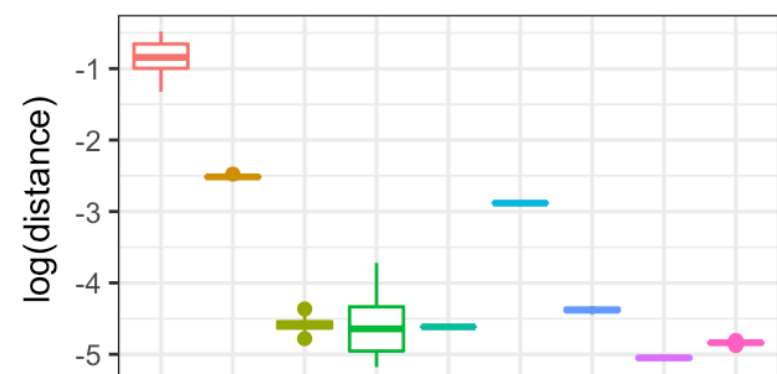
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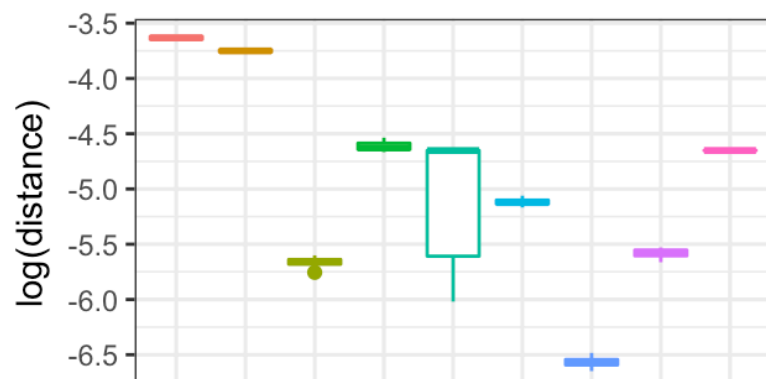
n = 100 p = 100



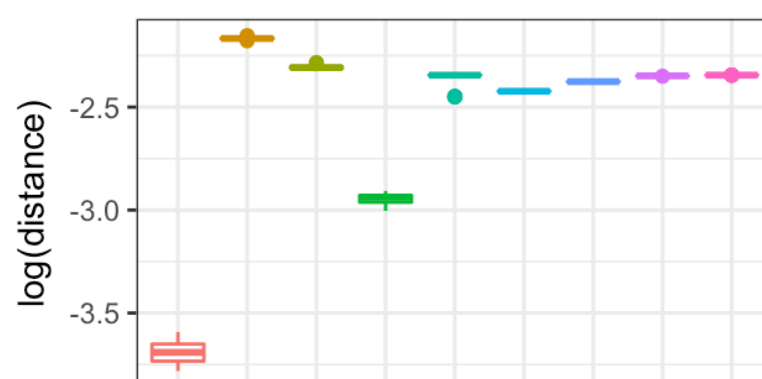
n = 100 p = 100



n = 1000 p = 100



n = 1000 p = 100



n = 1000 p = 100

