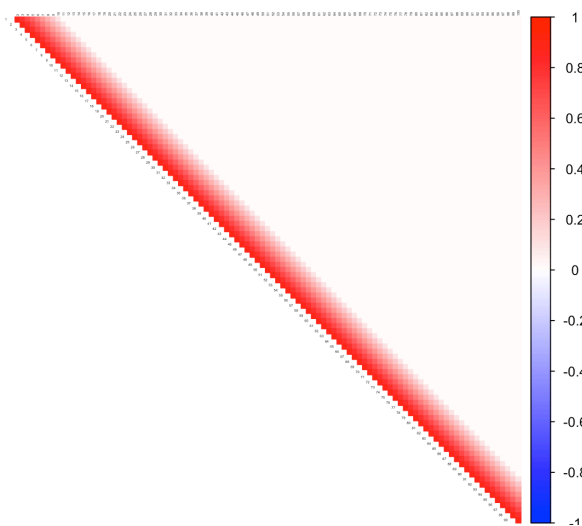
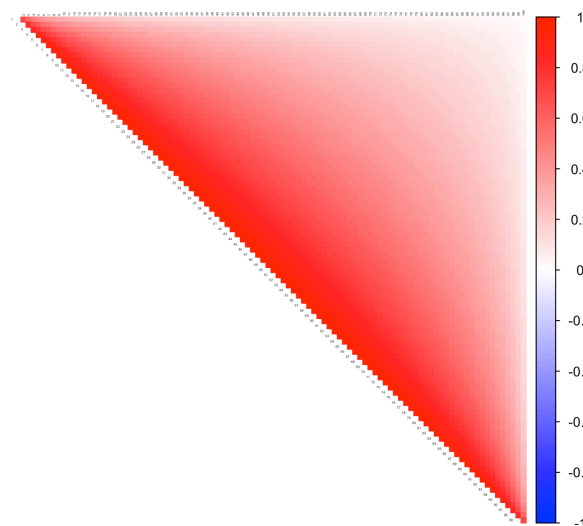


Hub correlation

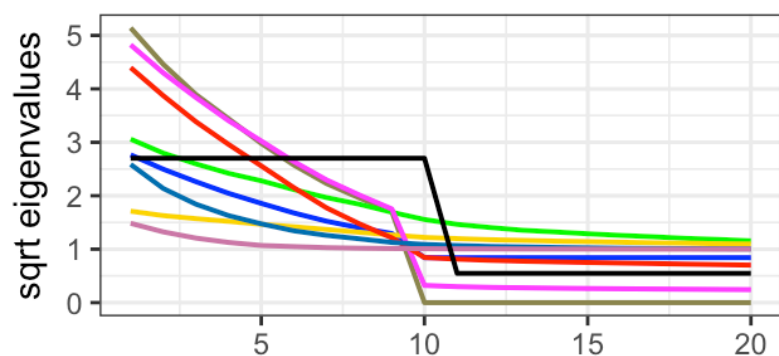


Toeplitz correlation

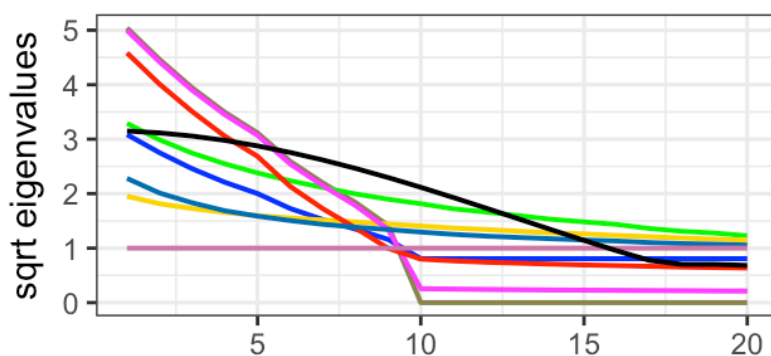


Banded precision

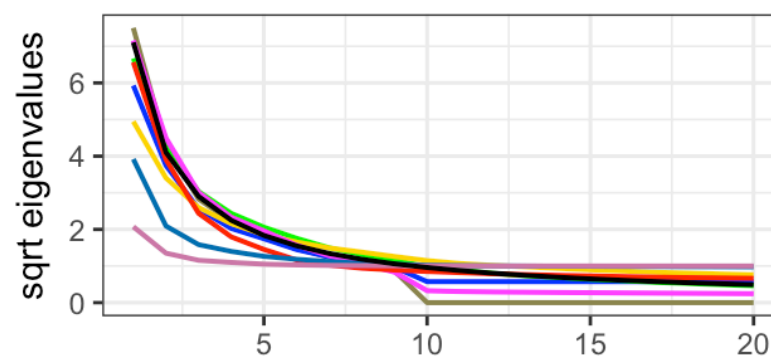
n = 30, p = 100



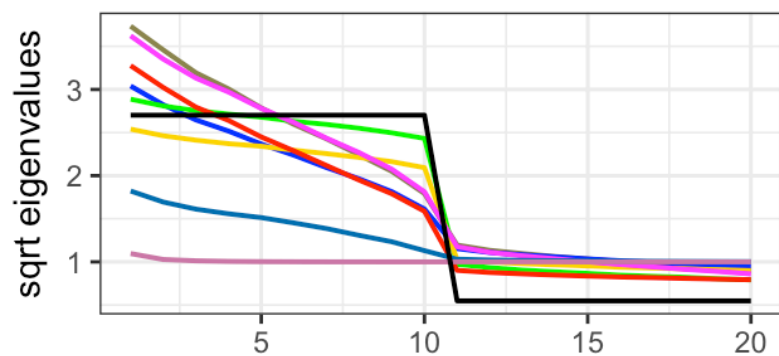
n = 30, p = 100



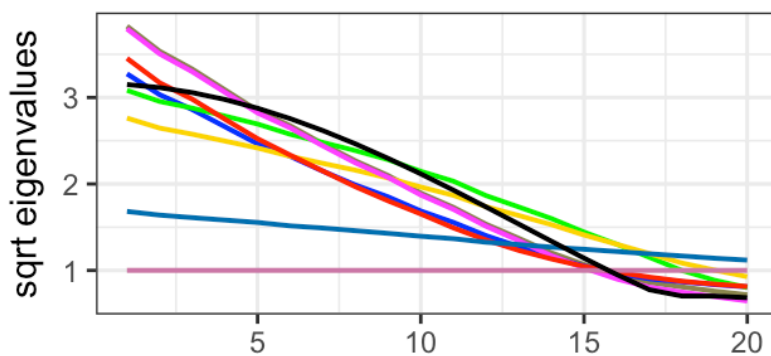
n = 30, p = 100



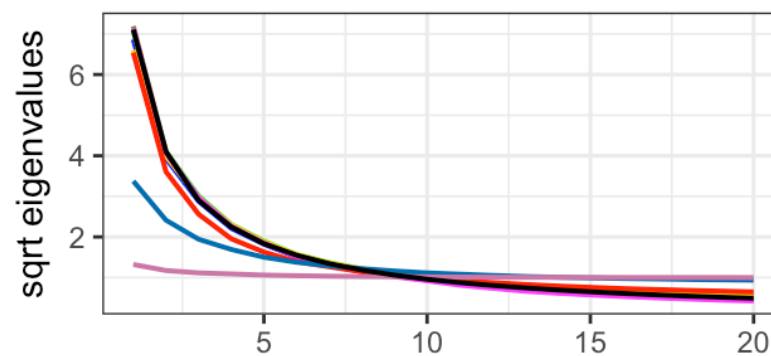
n = 50, p = 100



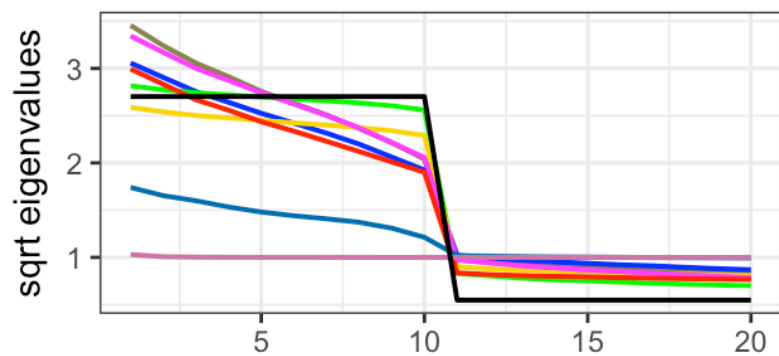
n = 50, p = 100



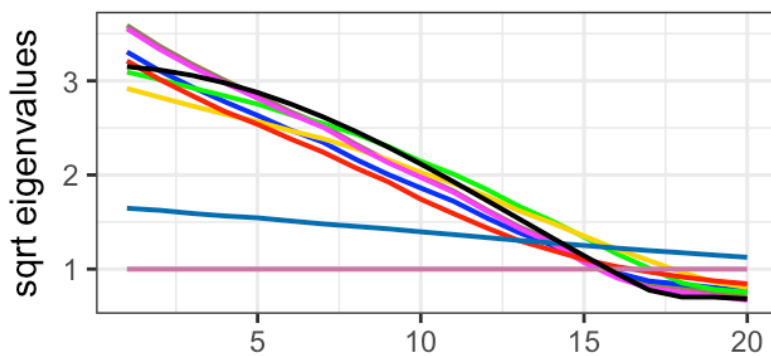
n = 50, p = 100



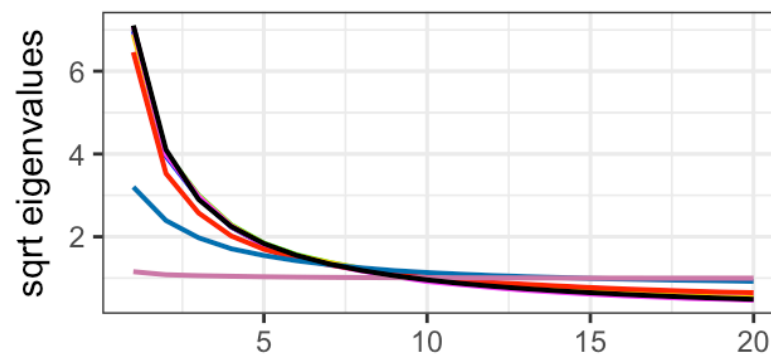
n = 100, p = 100



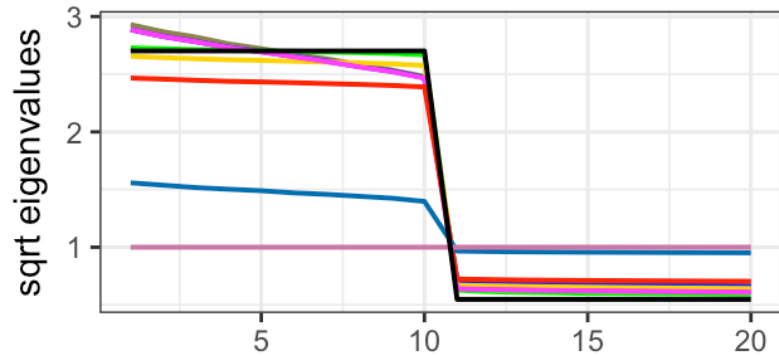
n = 100, p = 100



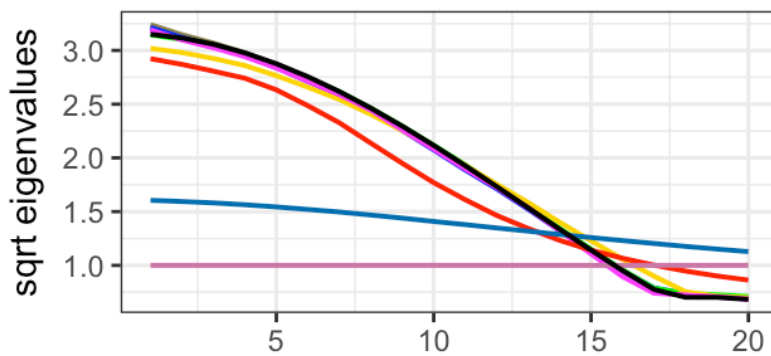
n = 100, p = 100



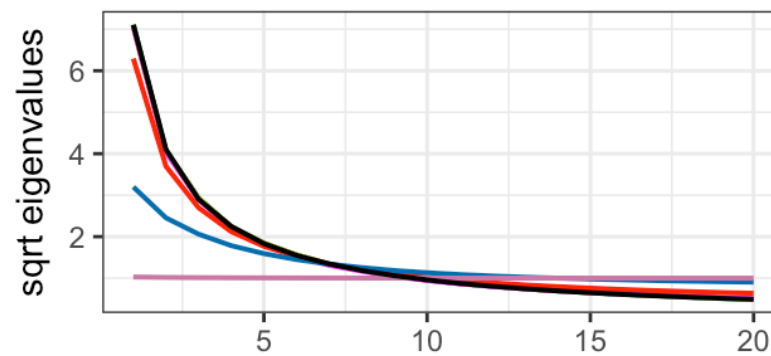
n = 1000, p = 100



n = 1000, p = 100



n = 1000, p = 100



- empirical
- corpcor
- corshrink
- pdsce
- glasso:1e-02
- glasso:0.1
- glasso:0.5
- glasso:1
- true