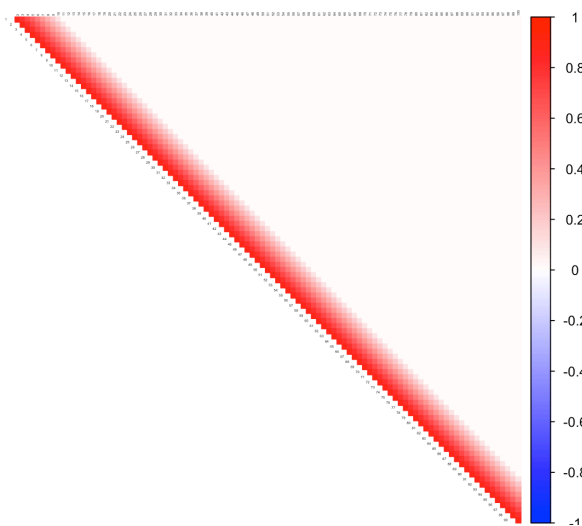
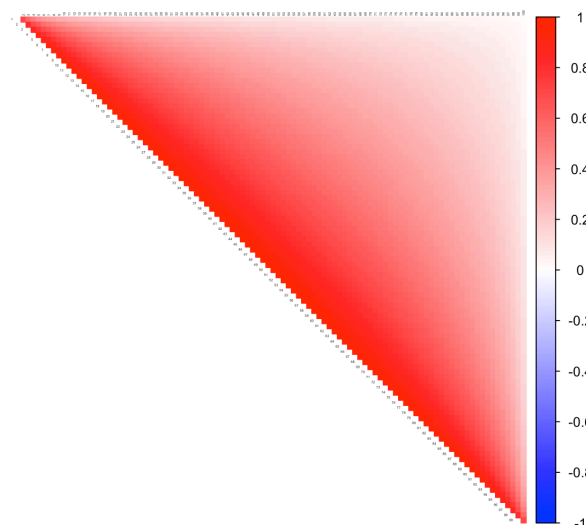


Hub correlation

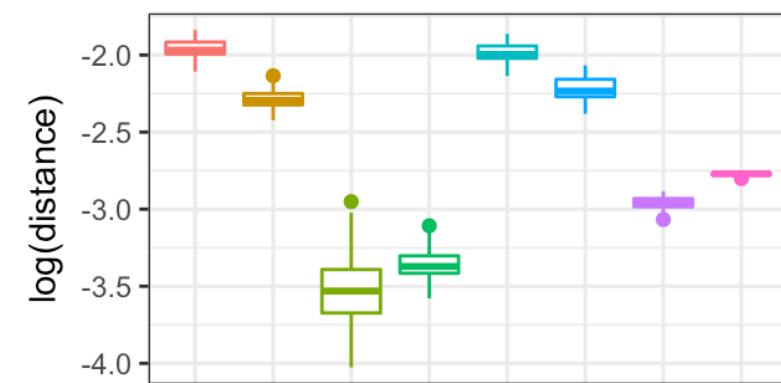


Toeplitz correlation

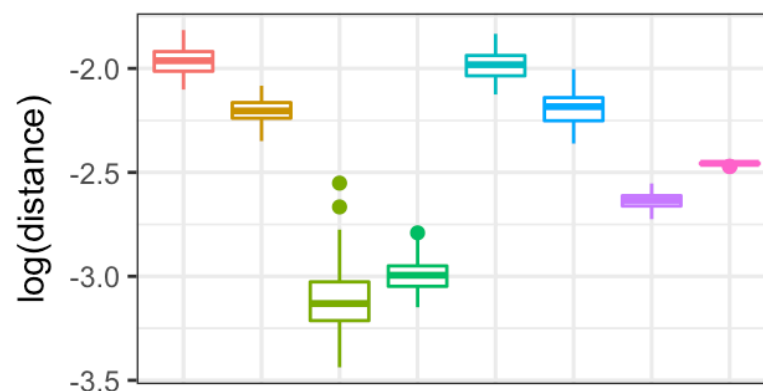


Banded precision

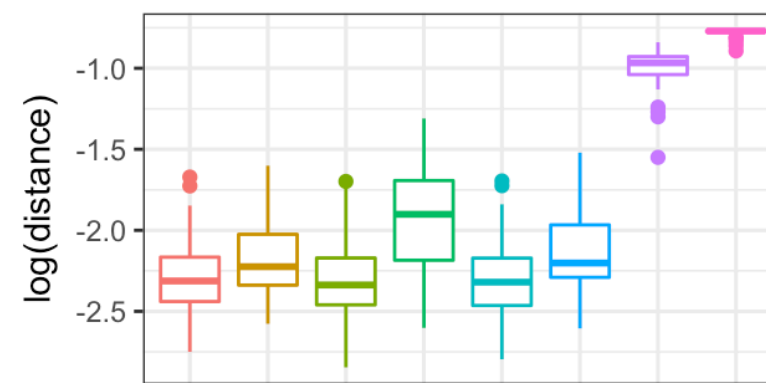
n = 30 p = 100



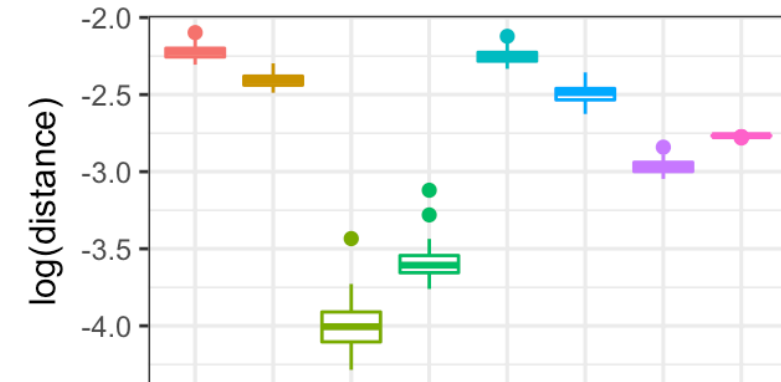
n = 30 p = 100



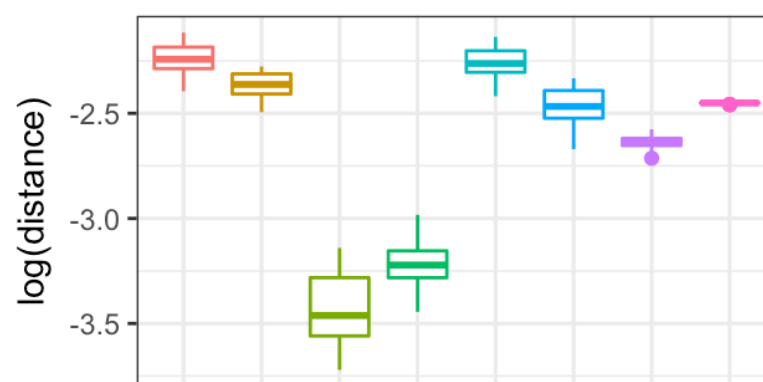
n = 30 p = 100



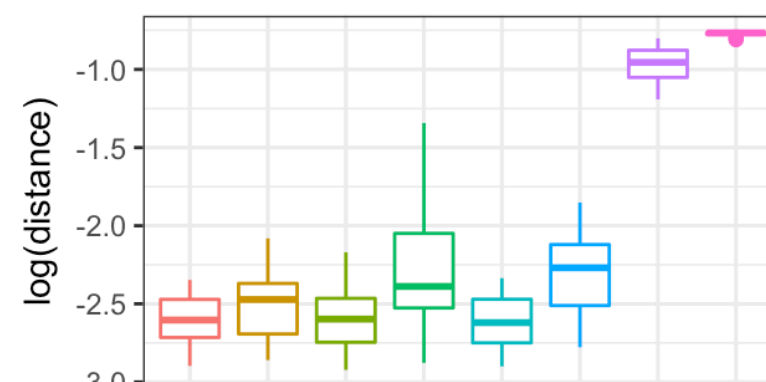
n = 50 p = 100



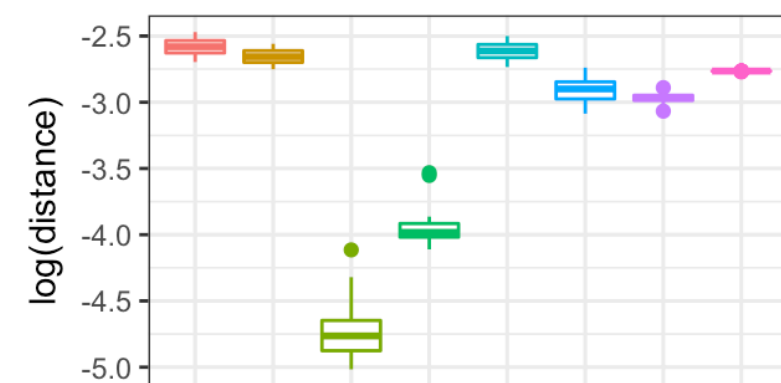
n = 50 p = 100



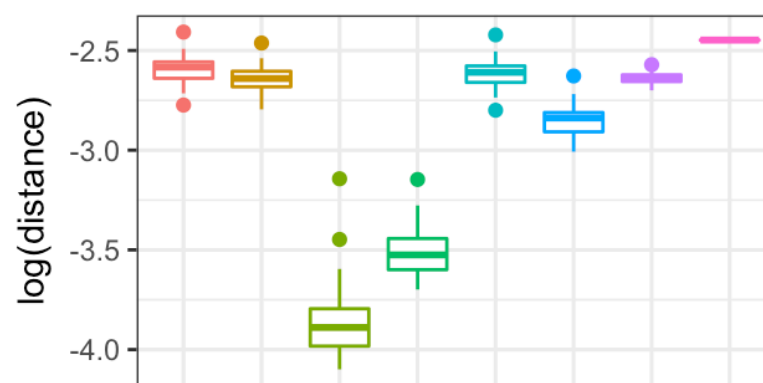
n = 50 p = 100



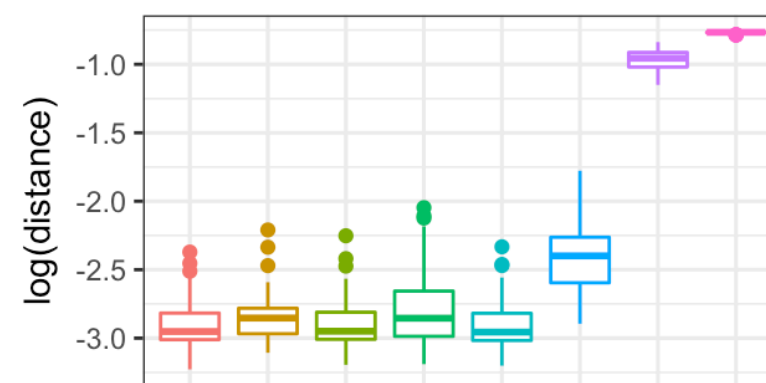
n = 100 p = 100



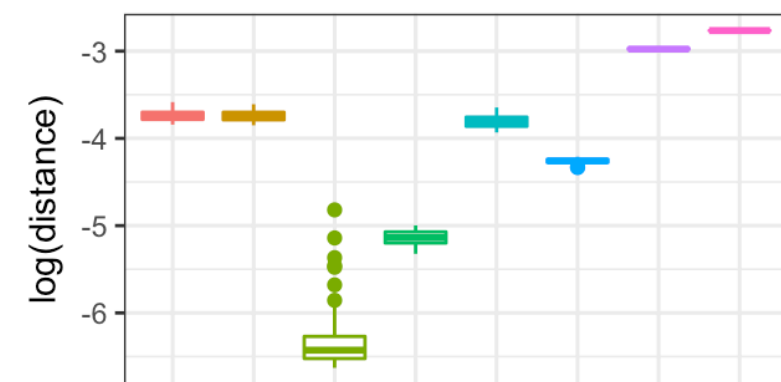
n = 100 p = 100



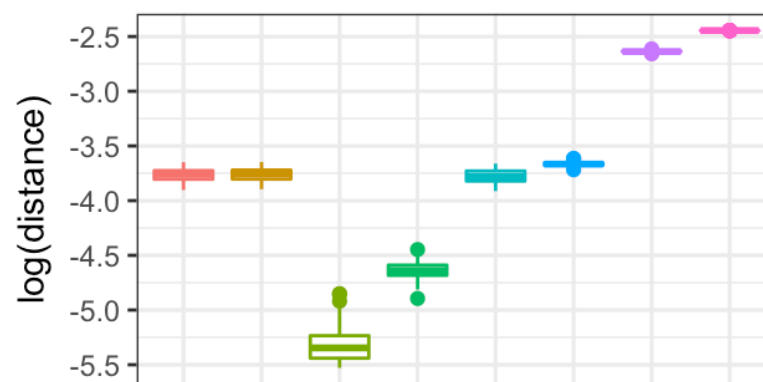
n = 100 p = 100



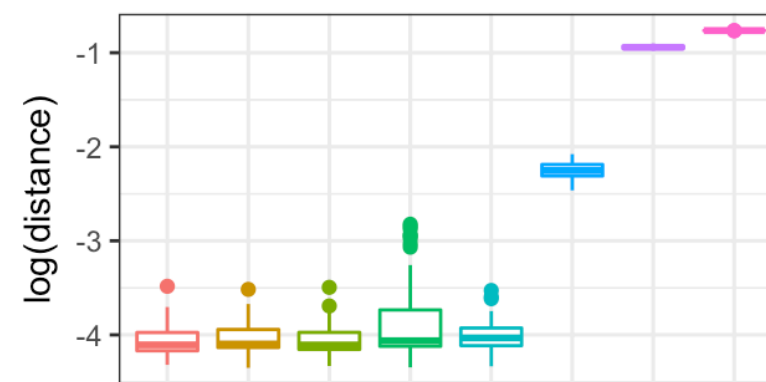
n = 1000 p = 100



n = 1000 p = 100



n = 1000 p = 100



method

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