Fixed U size on mimic_GMM (init_set=80:20-(500, 2));
init_val(test)=400,arrival_set=500,test_set=400;n_rp=2;seed=10
n_cp=5, diag; gs=T; std=F_c=F; KJL=T, n=100, d=10, q=0.4, c=F; ms=F