



- $n = 2048$
- $n = 30$
- $n = 21$
- + Sample
- Covariance shrinkage, target $\mathbf{T}^{(1)}$ (empirical)
- ◇ Covariance shrinkage, target $\mathbf{T}^{(2)}$ (analytical)
- × NERCOME
- Y Precision shrinkage, target $\mathbf{\Pi}_0^{(1)}$ (empirical)
- Y Precision shrinkage, target $\mathbf{\Pi}_0^{(2)}$ (empirical)
- Y Precision shrinkage, target $\mathbf{\Pi}_0^{(3)}$ (analytical)