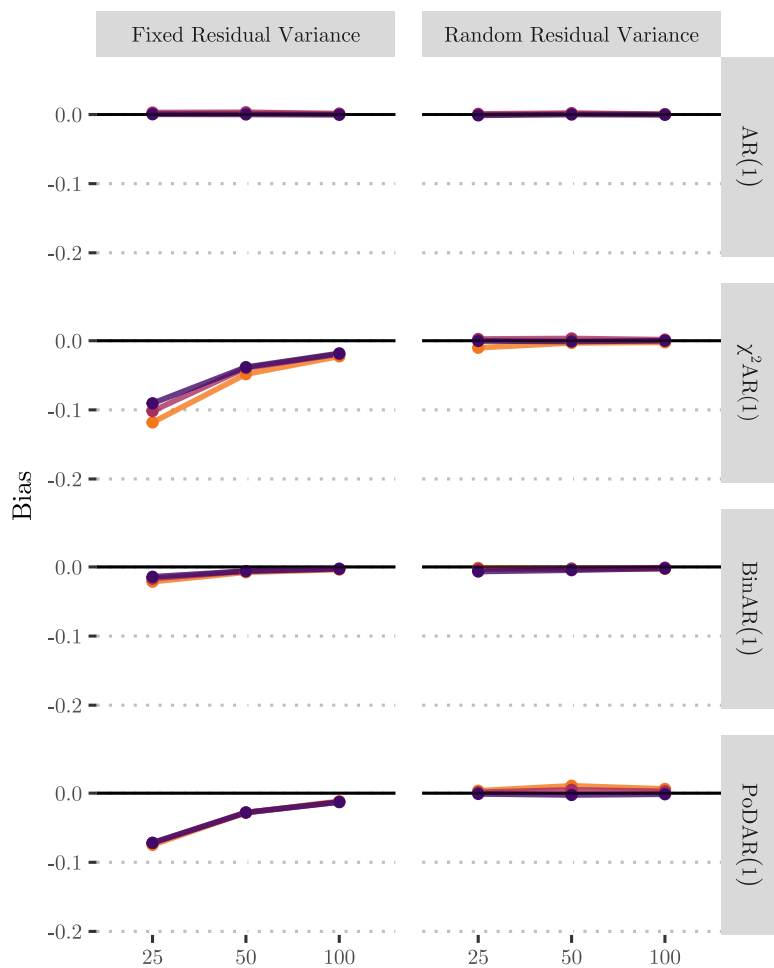
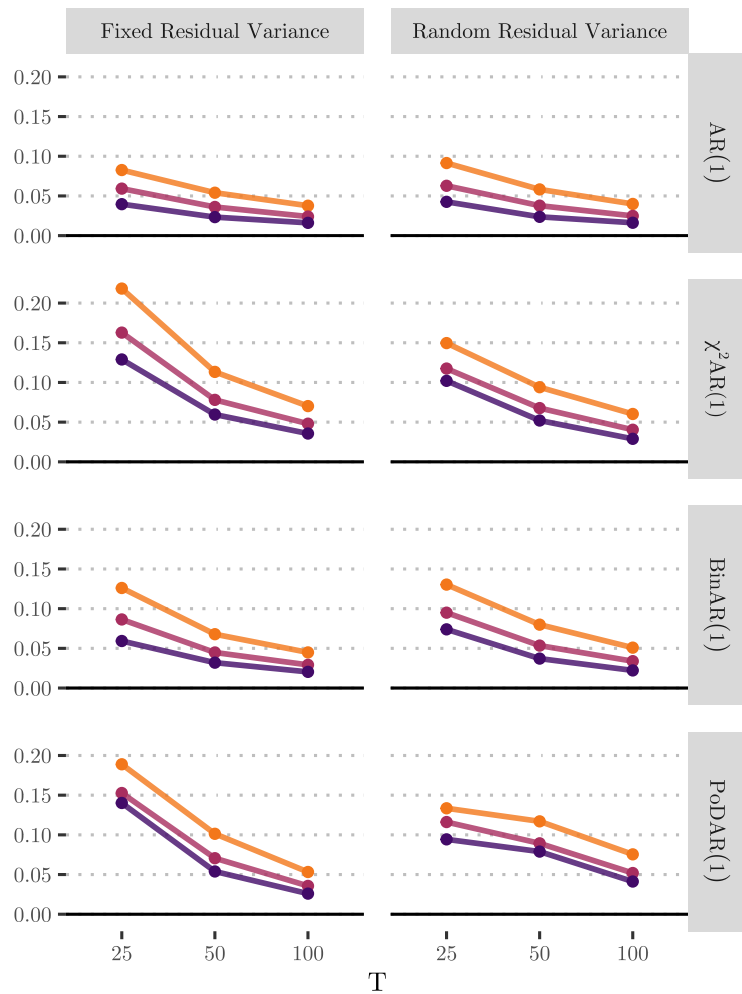
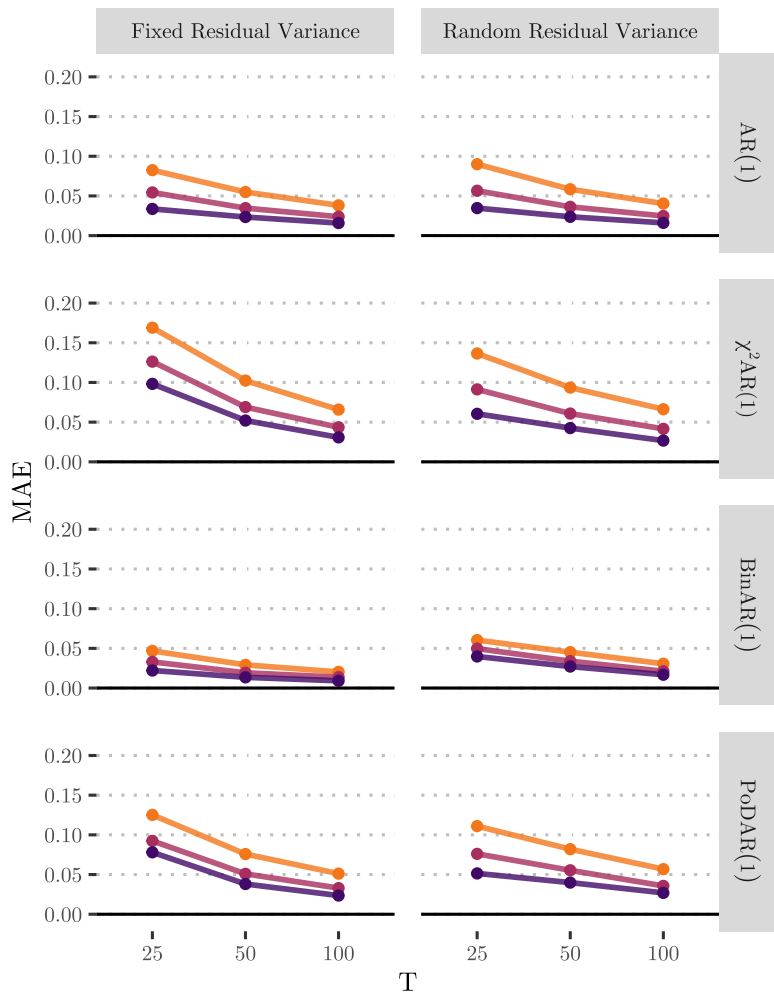


Bias and MAE in the estimated covariance

Gaussian-distributed means



χ^2 -distributed means



N 25 50 100