#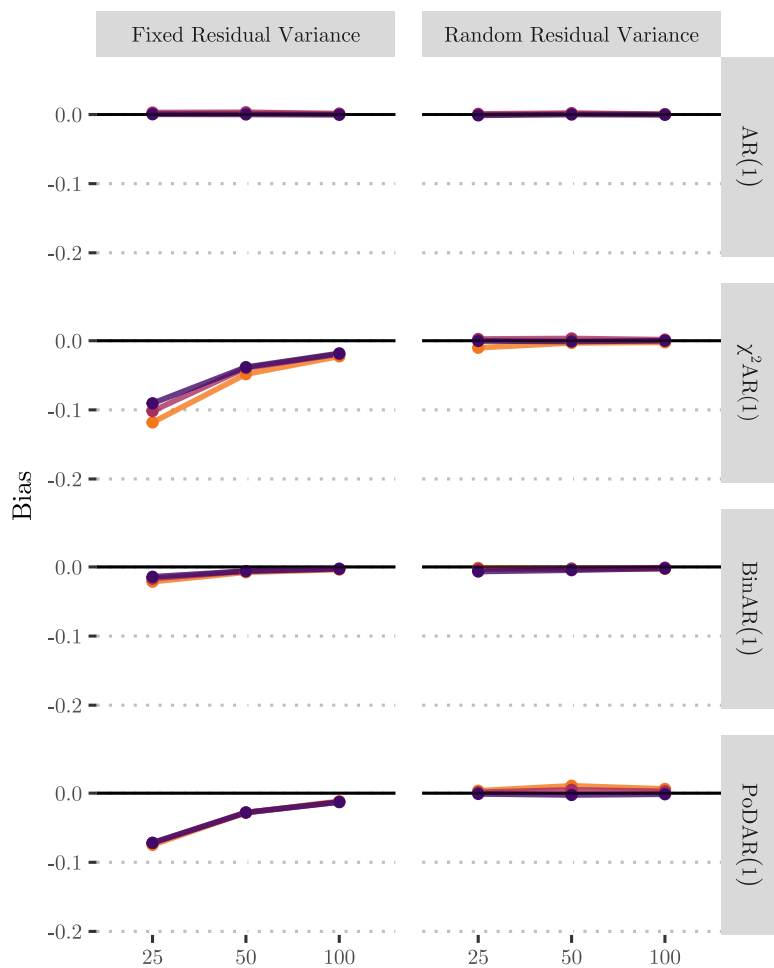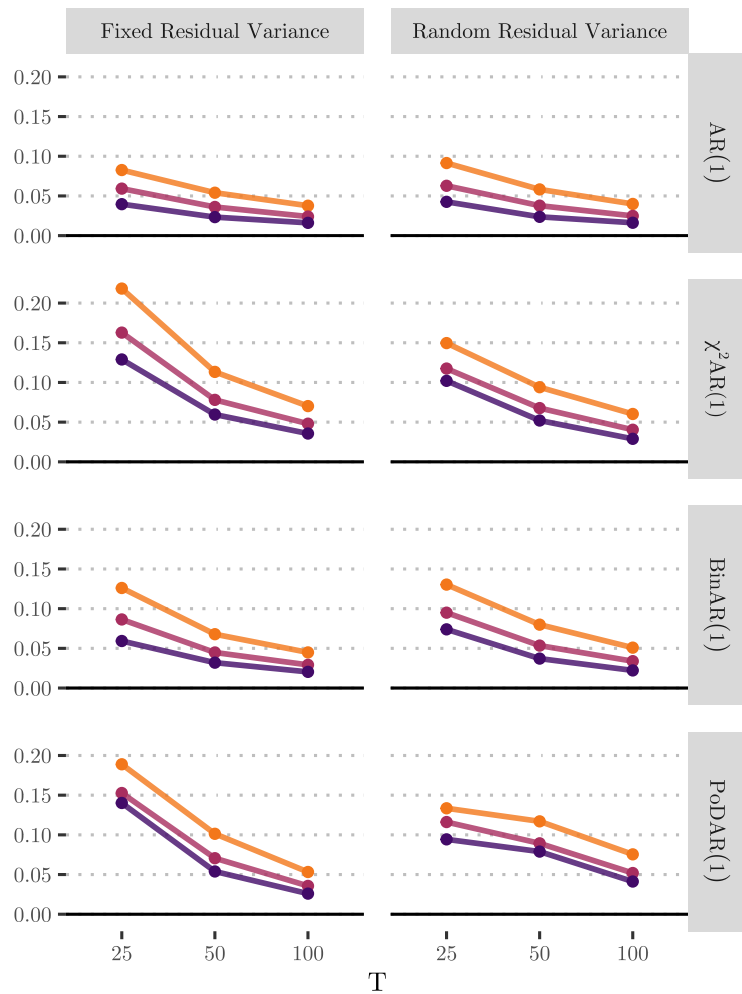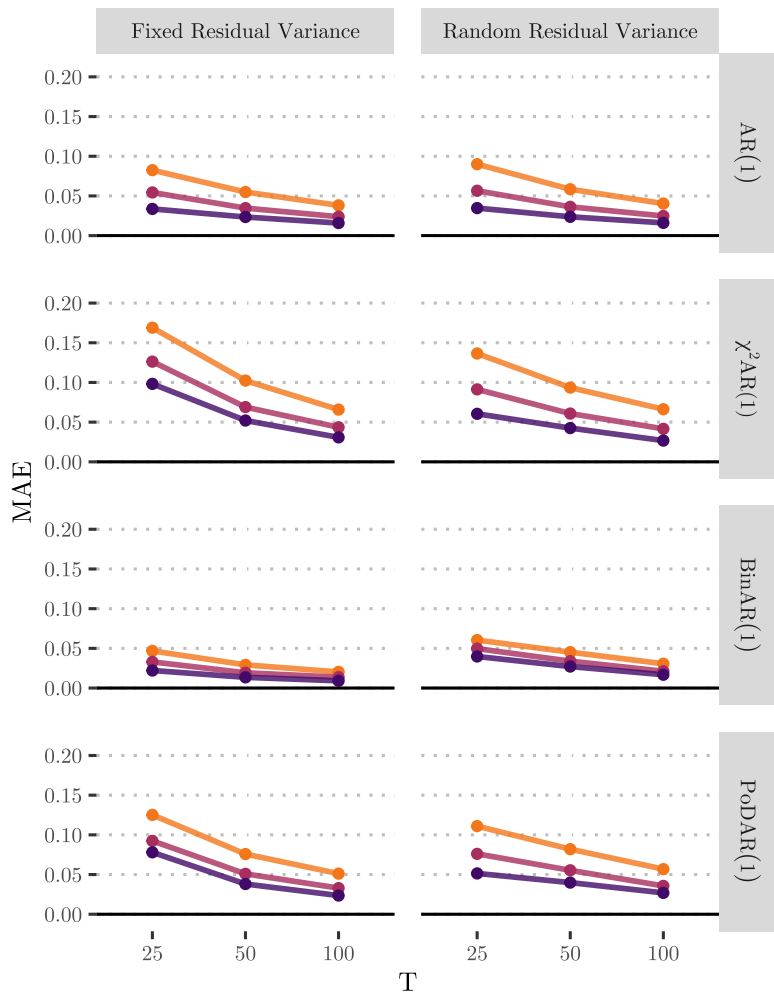 Bias and MAE in the estimated covariance