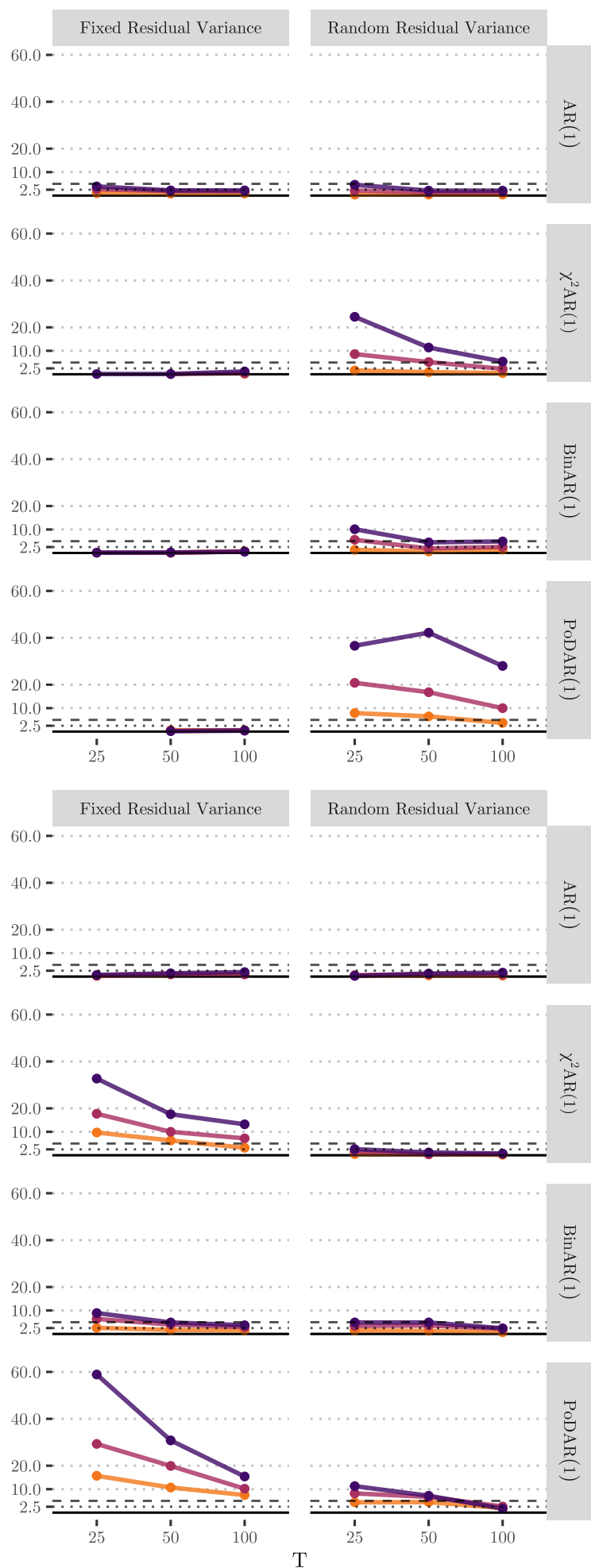


Type-I error rates in the estimated covariance

Gaussian-distributed means



χ^2 -distributed means



Negative error

N 25 50 100