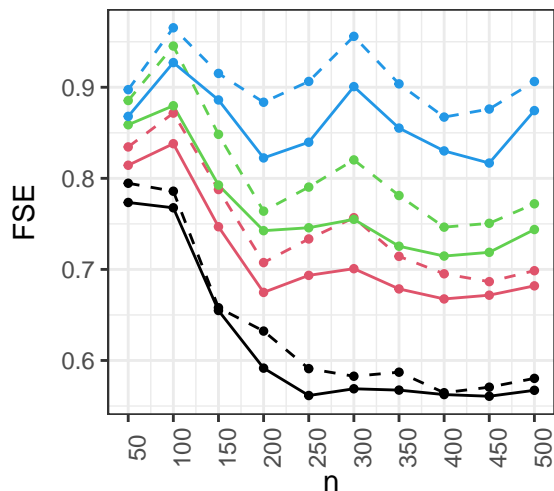
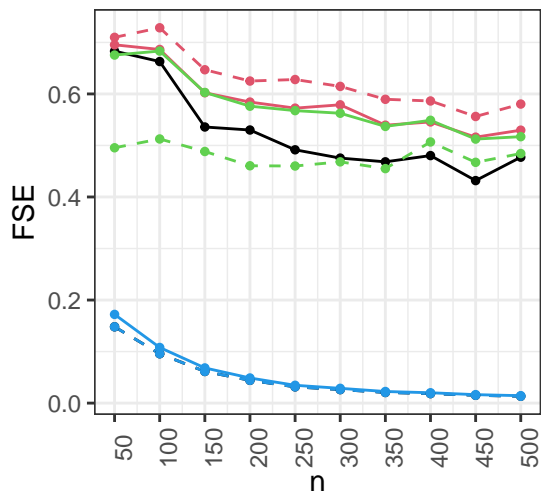


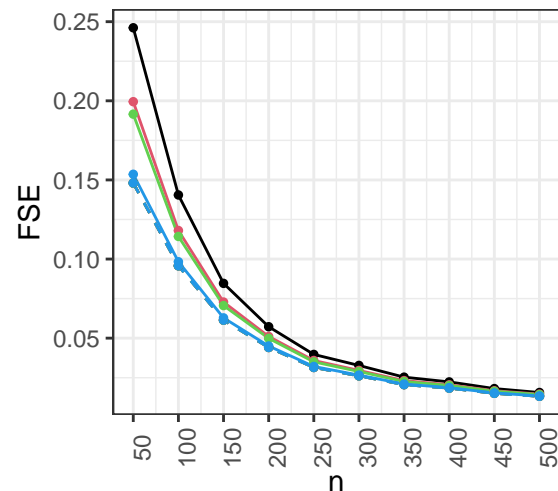
Normal



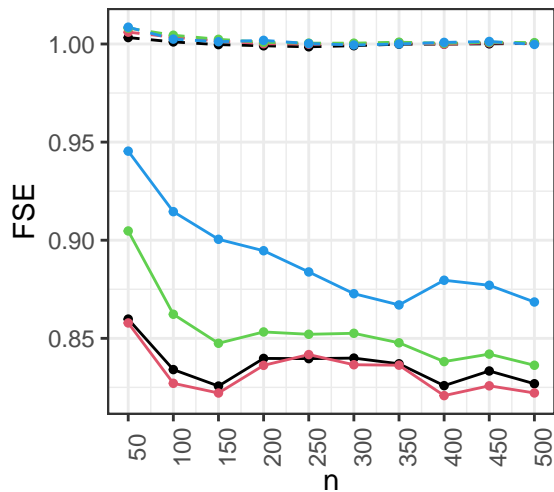
Normal + 10% outliers



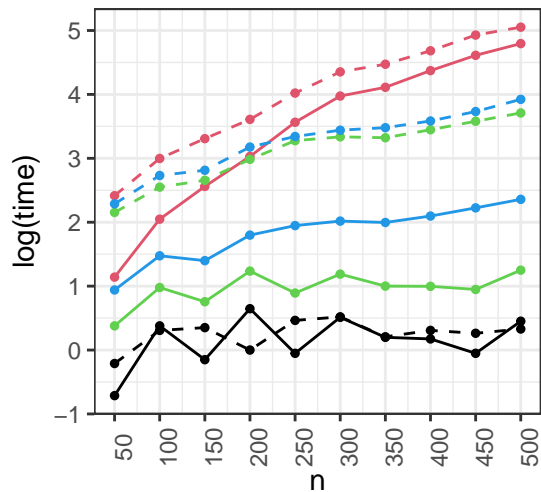
Normal + 30% outliers



Copula



Computation load



Method

- SCM
- Tyler
- $\tilde{\Sigma}$ -H
- $\Sigma_{\#}$ -H
- $\tilde{\Sigma}$ -P
- $\Sigma_{\#}$ -P
- $\tilde{\Sigma}$ -M
- $\Sigma_{\#}$ -M