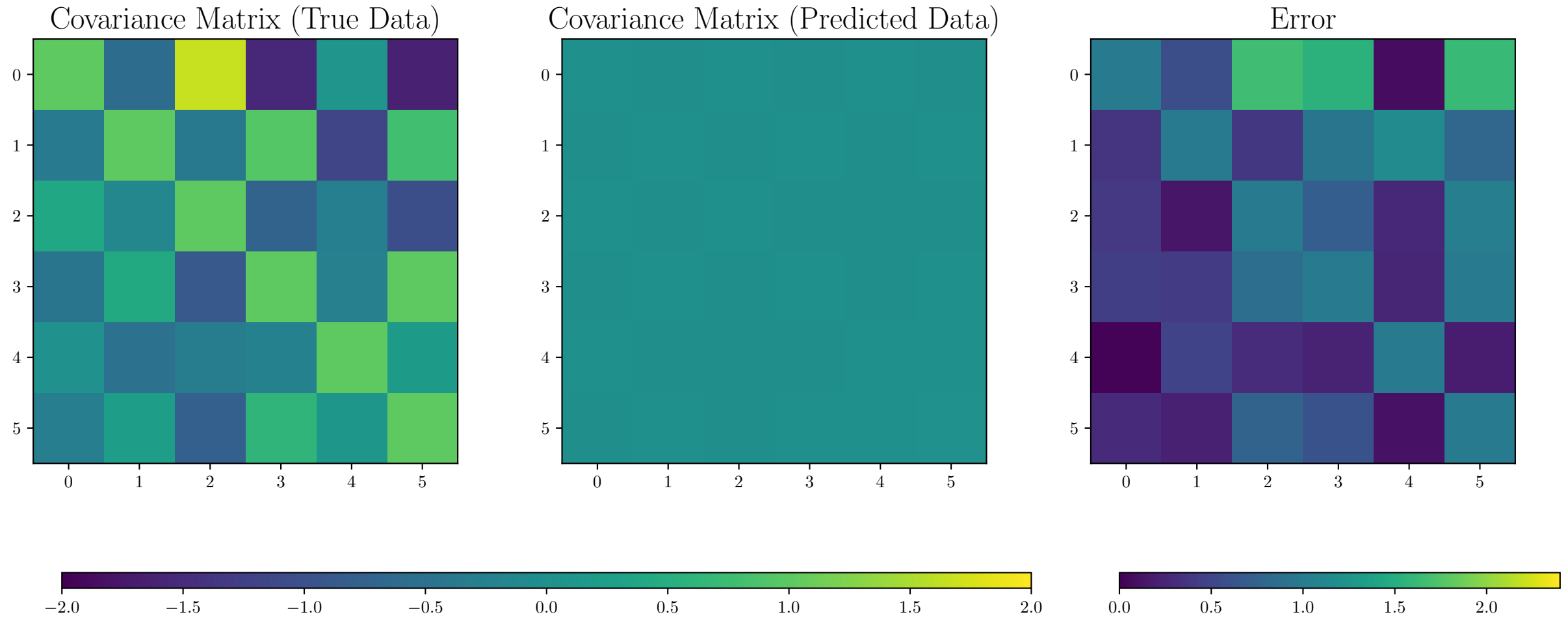
Covariance Matrix (True Data)
Covariance Matrix (Predicted Data)
Error
0
1
2
3
4
5
−2.0
−1.5
−1.0
−0.5
0.0
0.5
1.0
1.5
2.0