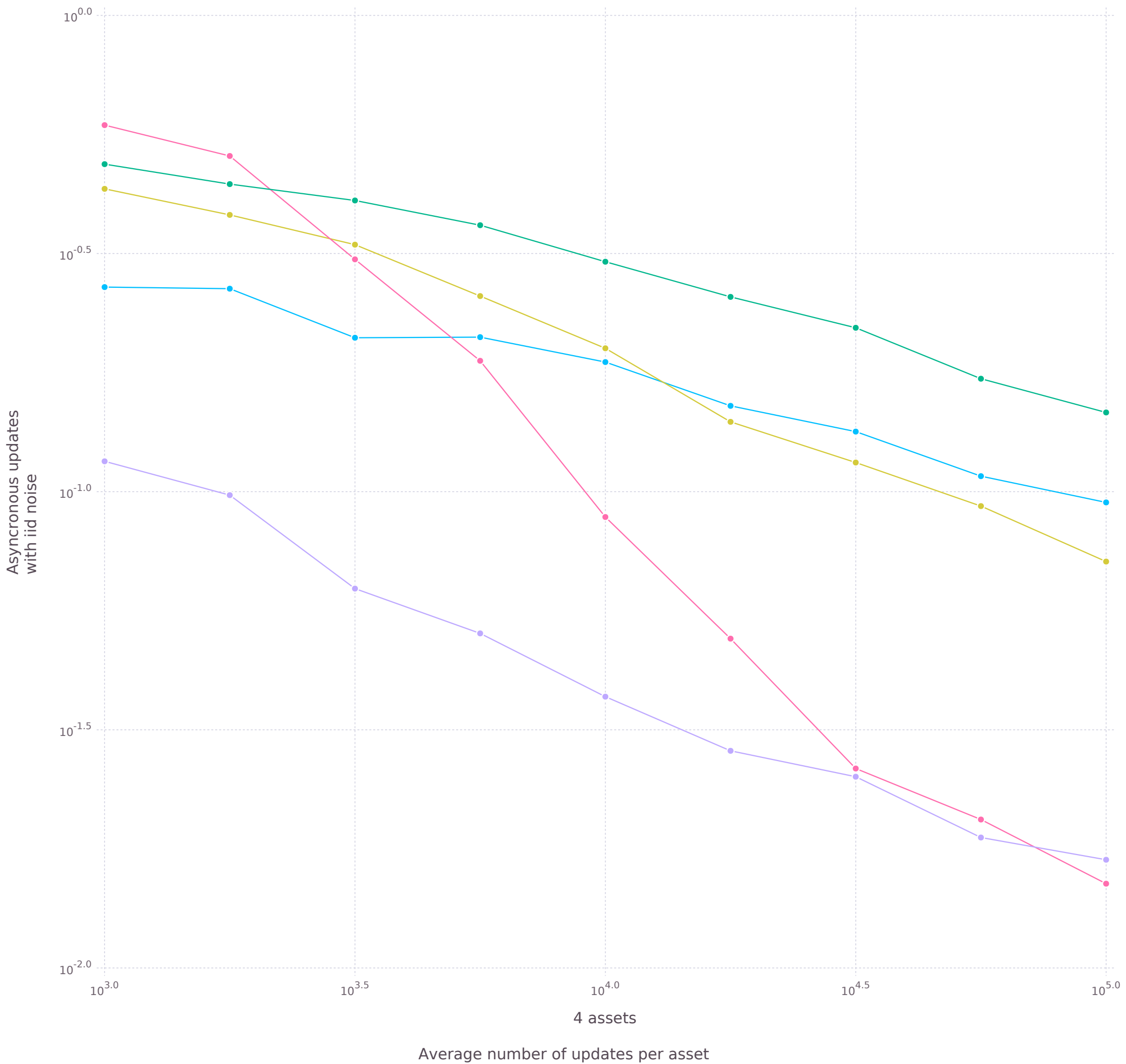


Accuracy in estimating correlation matrices

Mean Absolute Error in estimated correlations



bnpls_covariance spectral_covariance preaveraged_covariance
two_scales_covariance simple_covariance