

Samples



$\hat{\Sigma}$

$\mathbf{z}_k$

$\Theta_k$

$\lambda_k$

Norm



$\Lambda_{nn}$

Closed  
Form

$\Theta_{k+1}$



$\rho_{nn}$



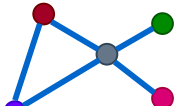
Thresholding

$\hat{\Sigma}$

$\mathbf{z}_{k+1}$

$\Theta_{k+1}$

$\lambda_{k+1}$



Graphs