

$$|||\mathbf{\Sigma}^{1/2}(\hat{\boldsymbol{\beta}} - \boldsymbol{\beta}^*)||^2 - \|\mathbf{r} + \frac{\hat{\text{df}}}{\text{tr}[\mathbf{V}]} \boldsymbol{\psi}(\mathbf{r})\|^2/n + \|\boldsymbol{\epsilon}\|^2/n|$$

