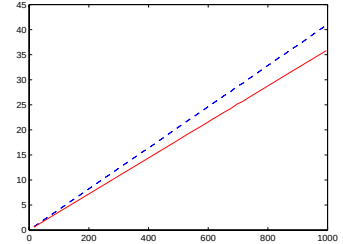
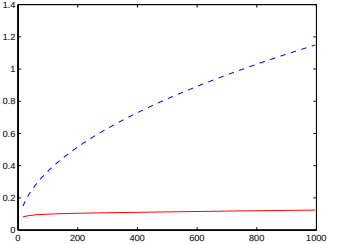


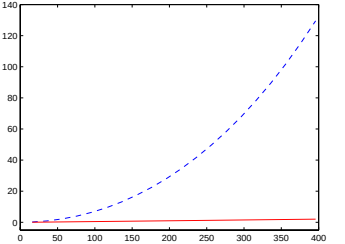
Frobenius norm

$\operatorname{tr}(\widehat{\boldsymbol{\Sigma}} - \boldsymbol{\Sigma})^2$



$\|\cdot\|_\Sigma$

$\operatorname{tr}(\widehat{\boldsymbol{\Sigma}}\boldsymbol{\Sigma}^{-1} - I)^2$



entropy loss

$\operatorname{tr}\left(\widehat{\boldsymbol{\Sigma}}\boldsymbol{\Sigma}^{-1}\right) - \log\left|\widehat{\boldsymbol{\Sigma}}\boldsymbol{\Sigma}^{-1}\right| - p$