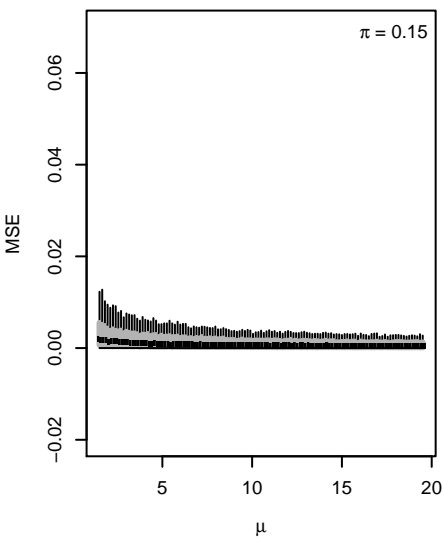ρ = 0.33, T = 75

ρ = 0.55, T = 75

ρ = 0.8, T = 75

glob. MSE of coh   **glob. MSE of cca**   **glob. MSE of coh**   **glob. MSE of cca**

π = 0.15   π = 0.15   π = 0.45   π = 0.45

low. 25% MSE of coh   **low. 25% MSE of cca**   **low. 25% MSE of coh**   **low. 25% MSE of cca**

π = 0.15   π = 0.15   π = 0.45   π = 0.45

up. 10% MSE of coh   **up. 10% MSE of cca**   **up. 10% MSE of coh**   **up. 10% MSE of cca**

π = 0.15   π = 0.15   π = 0.45   π = 0.45

ρ = 0.33, T = 250

ρ = 0.55, T = 250

glob. MSE of coh | glob. MSE of cca | glob. MSE of coh | glob. MSE of cca

low. 25% MSE of coh | low. 25% MSE of cca | low. 25% MSE of coh | low. 25% MSE of cca

up. 10% MSE of coh | up. 10% MSE of cca | up. 10% MSE of coh | up. 10% MSE of cca

ρ = 0.8, T = 250
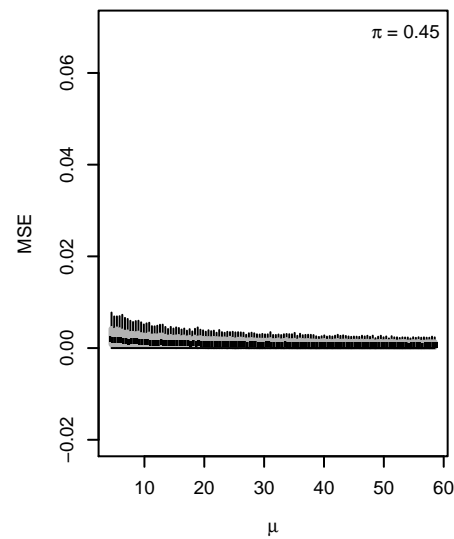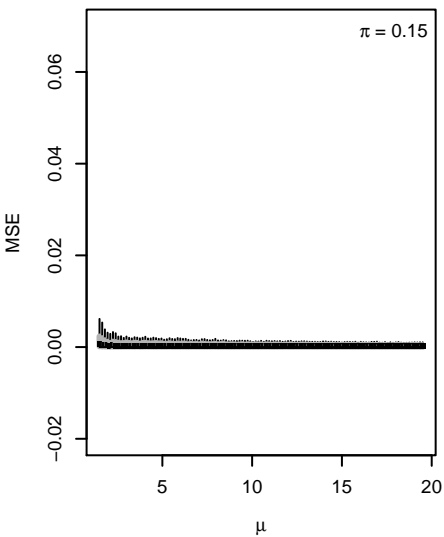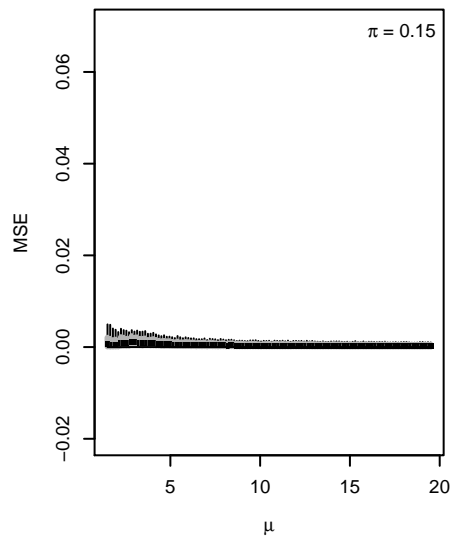
ρ = 0.33, T = 2500

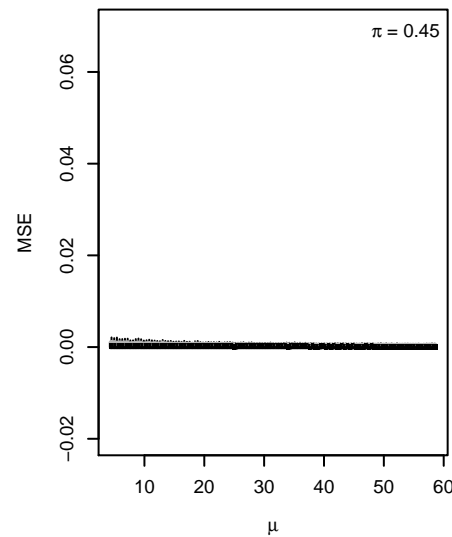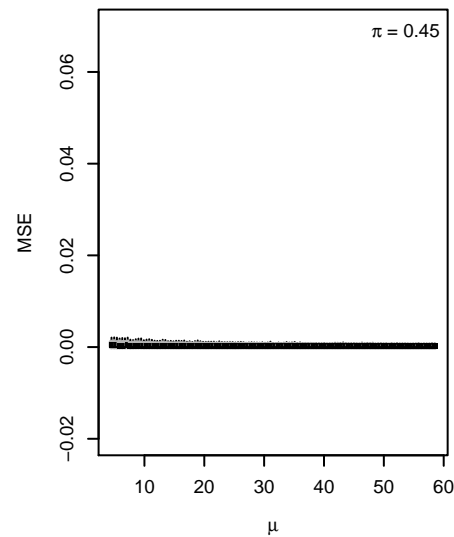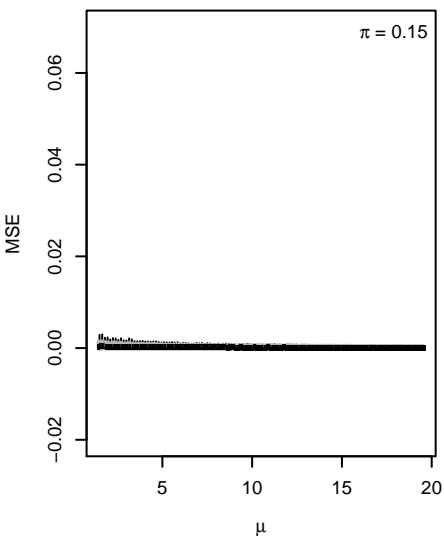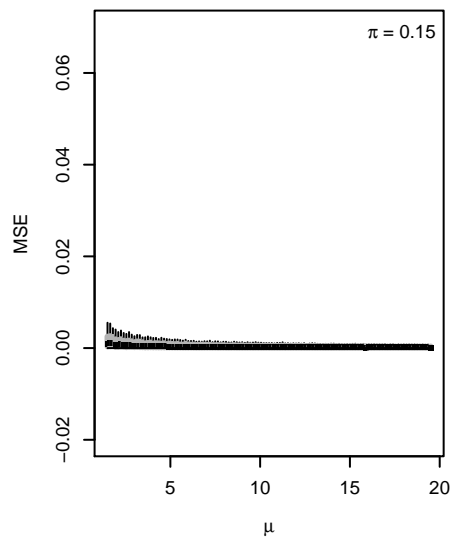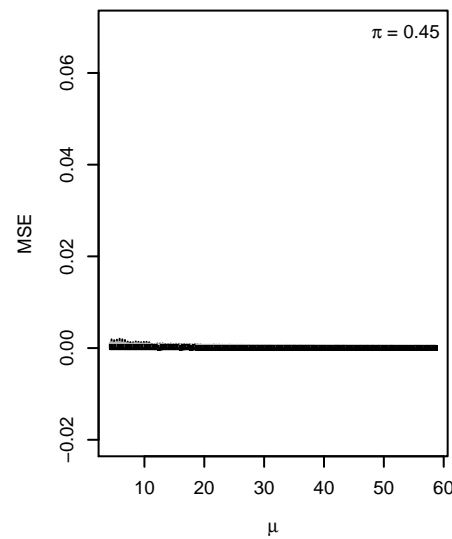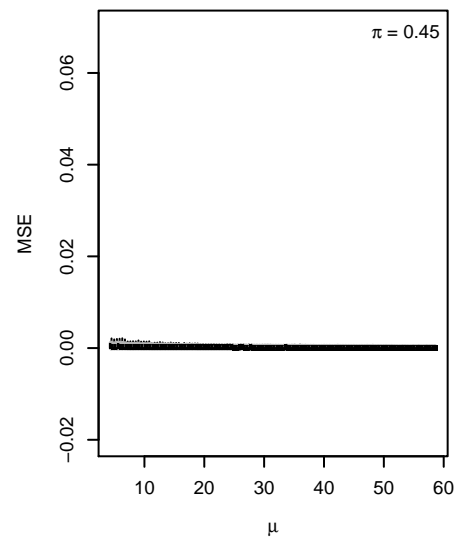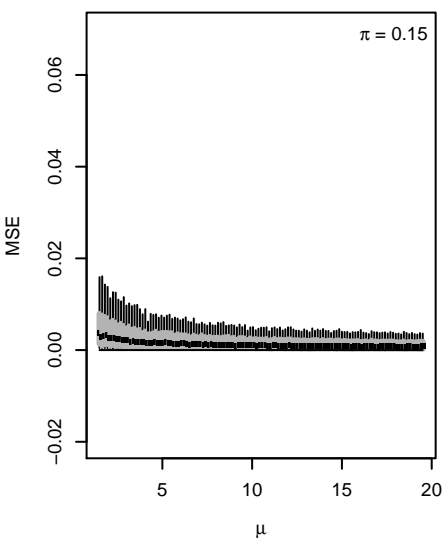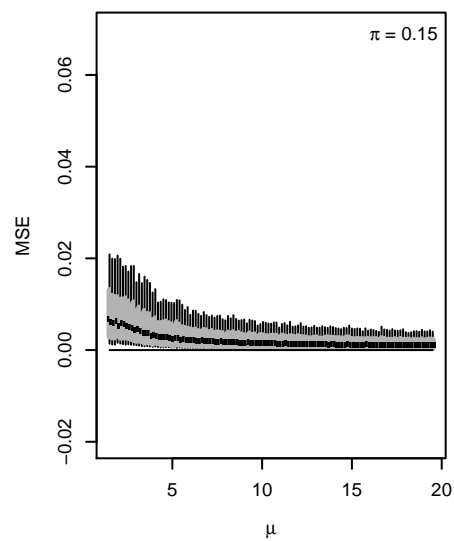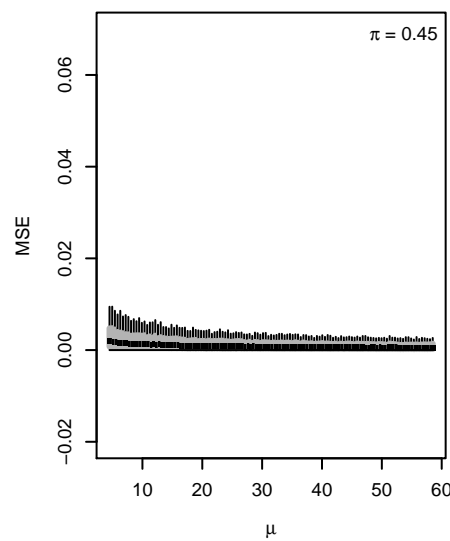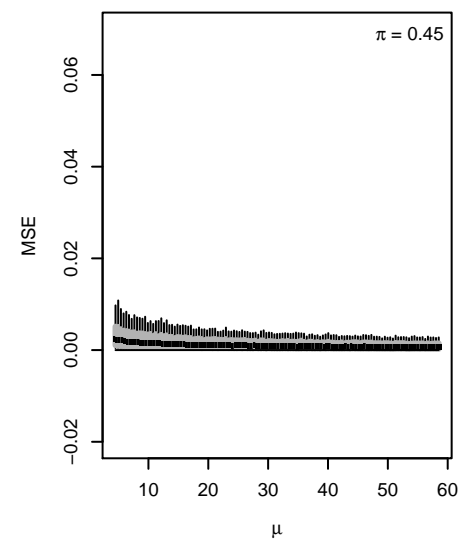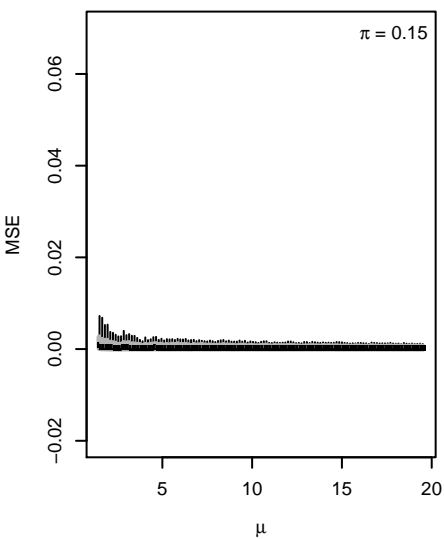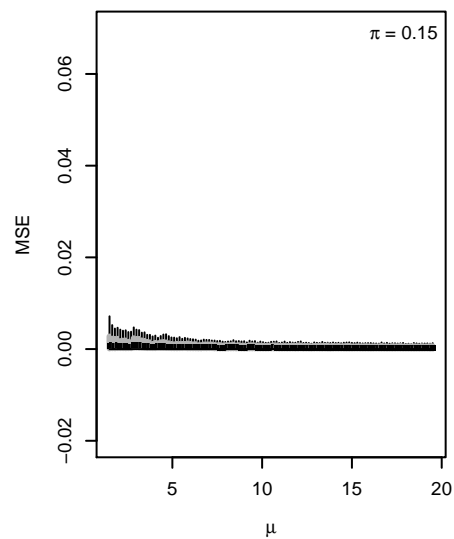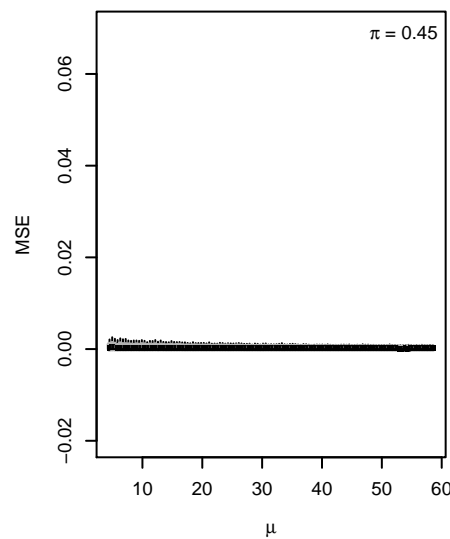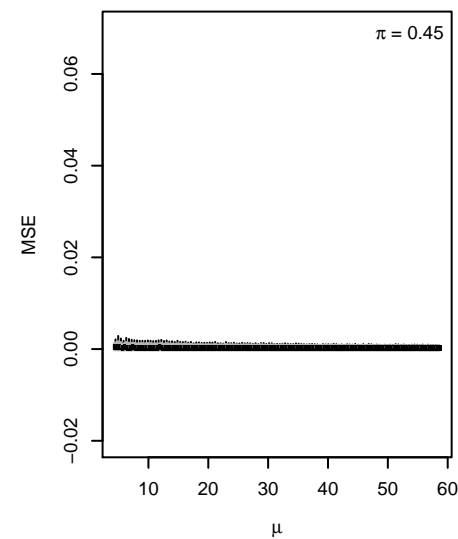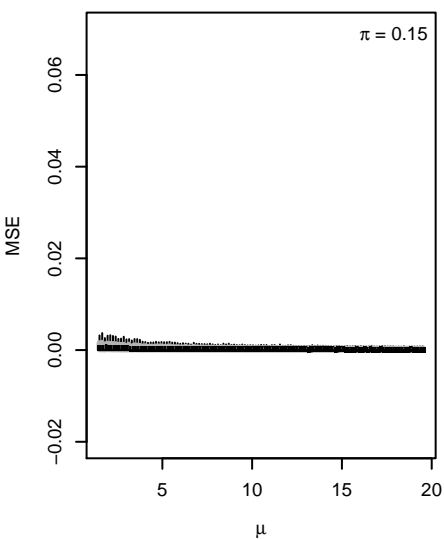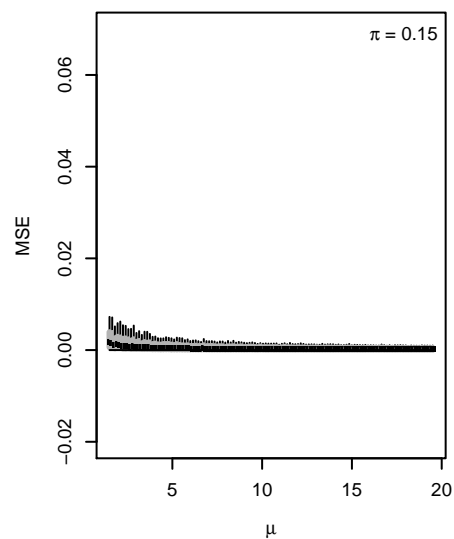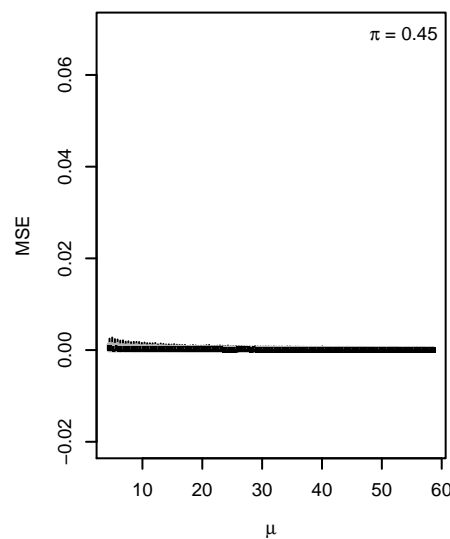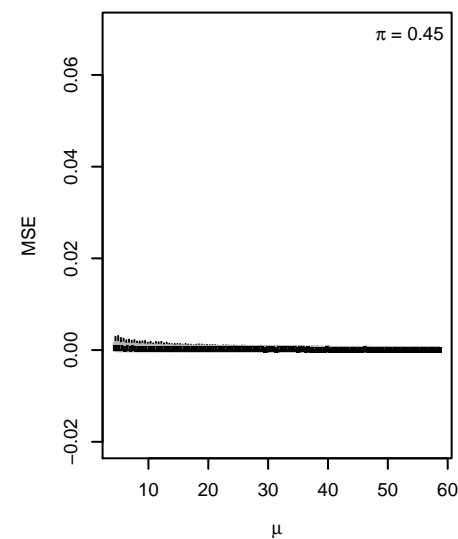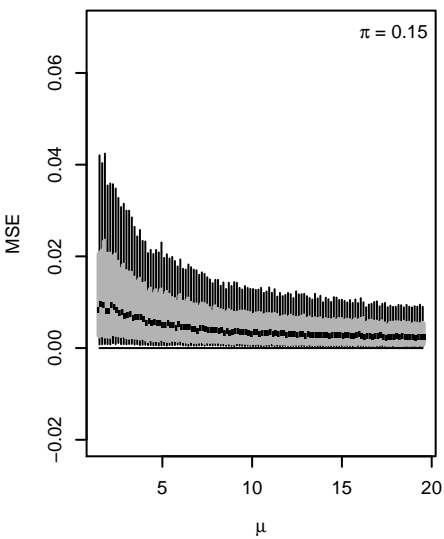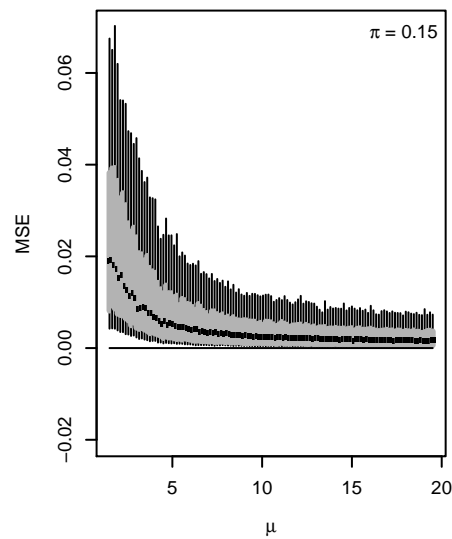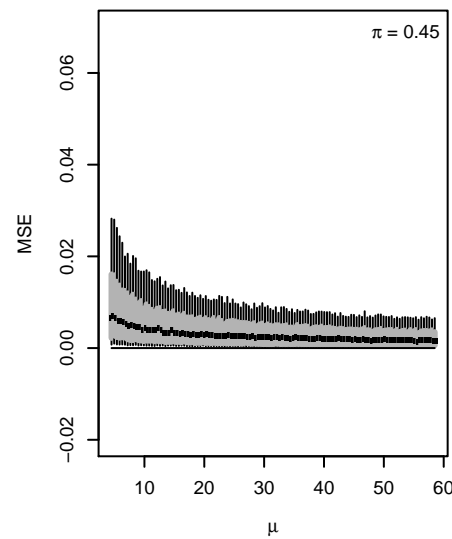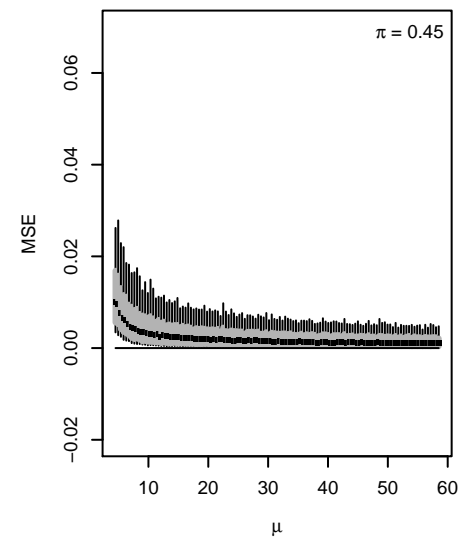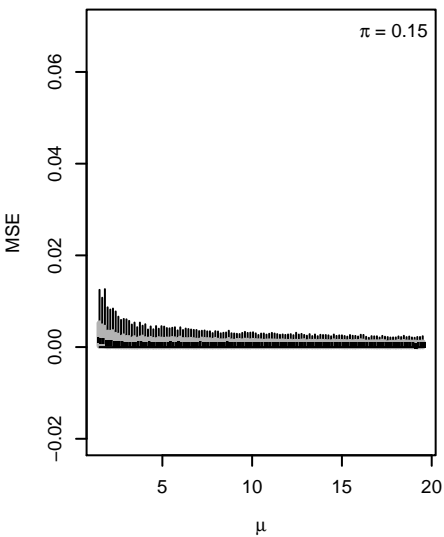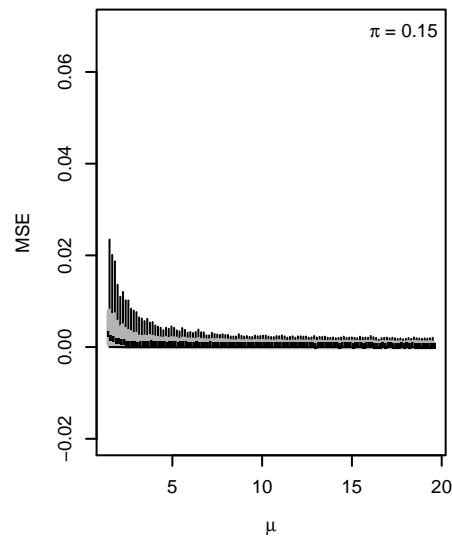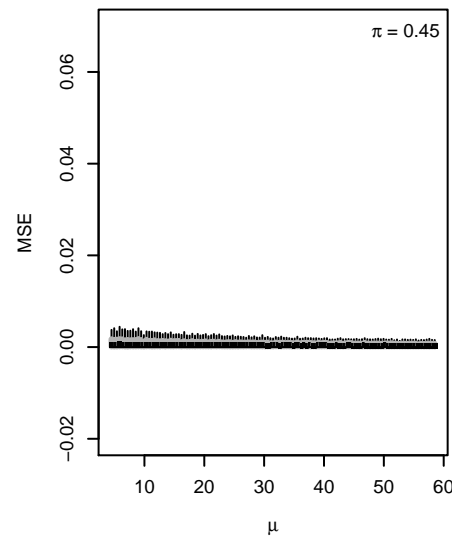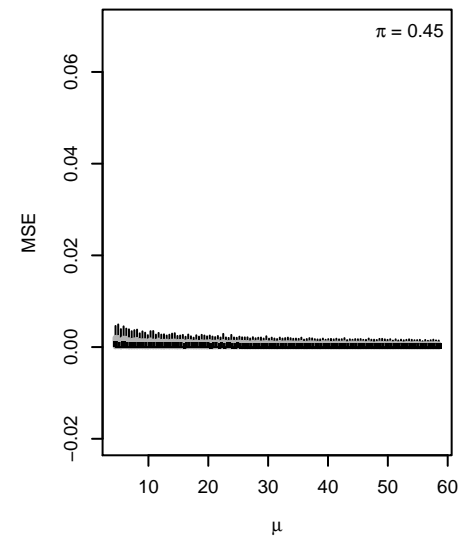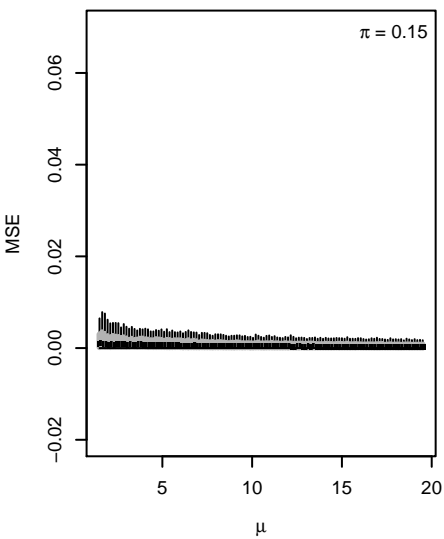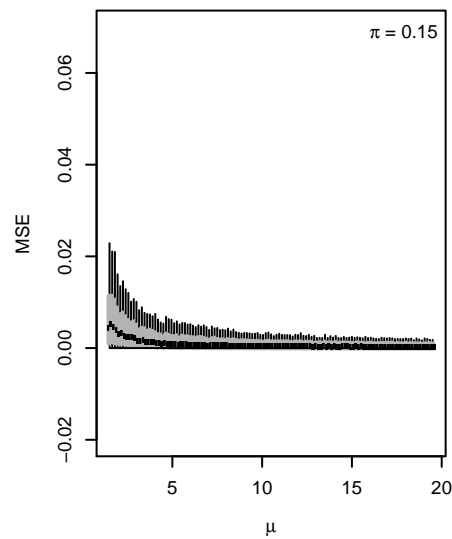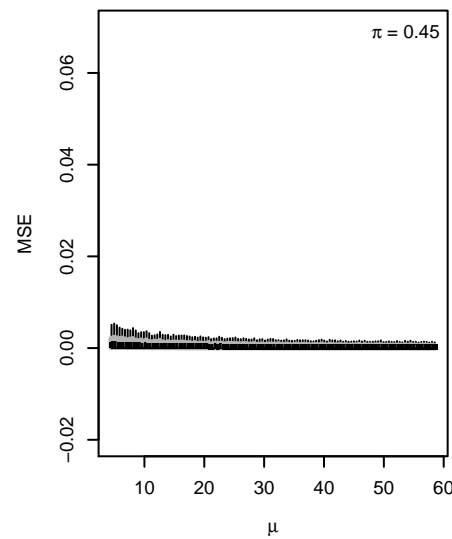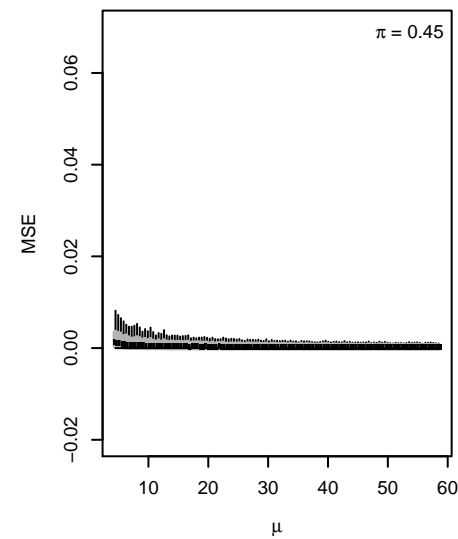glob. MSE of coh   glob. MSE of cca   glob. MSE of coh   glob. MSE of cca

low. 25% MSE of coh   low. 25% MSE of cca   low. 25% MSE of coh   low. 25% MSE of cca

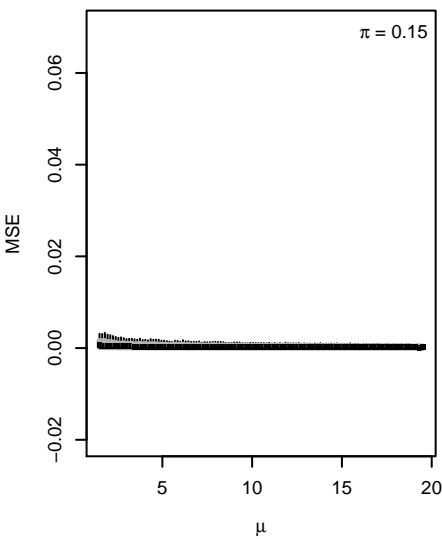up. 10% MSE of coh   up. 10% MSE of cca   up. 10% MSE of coh   up. 10% MSE of cca
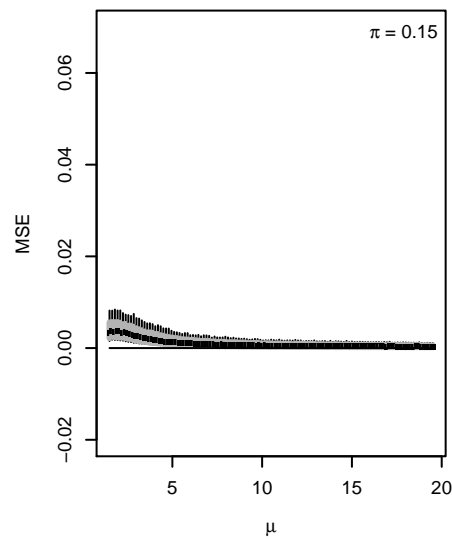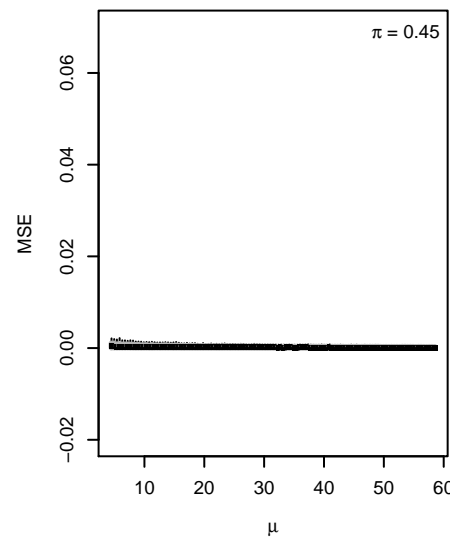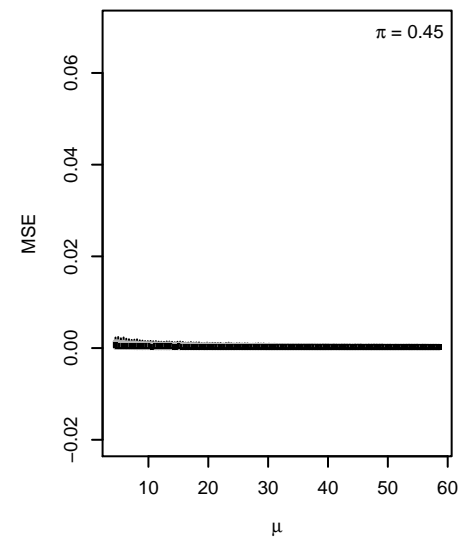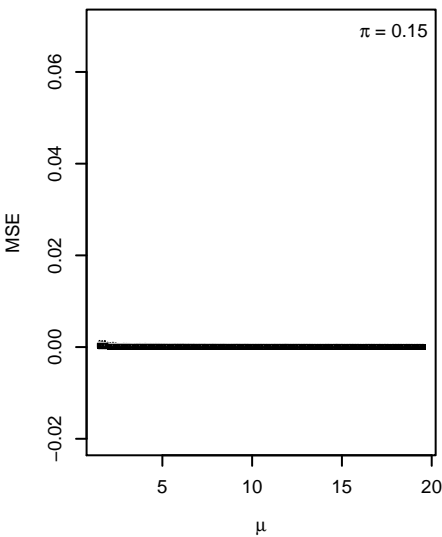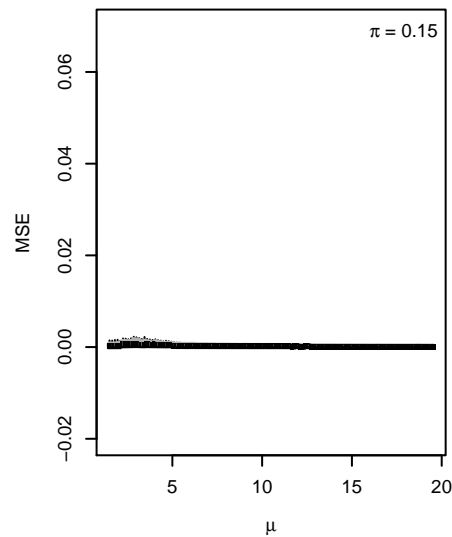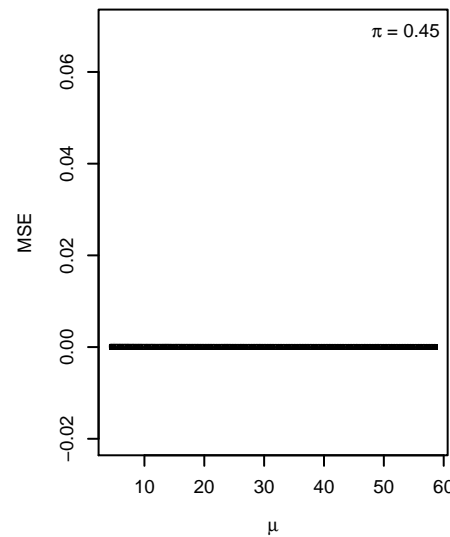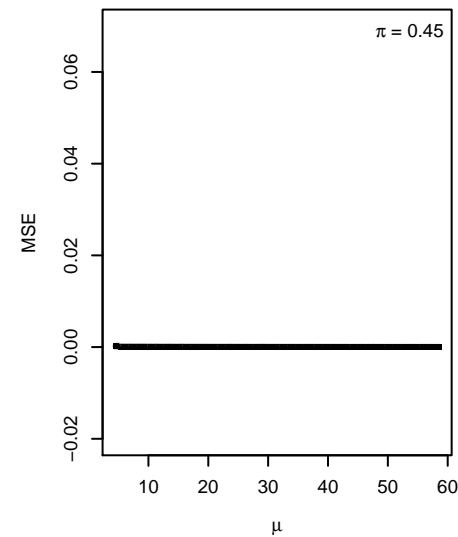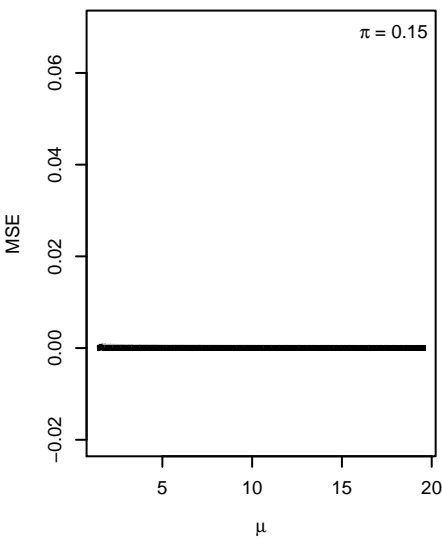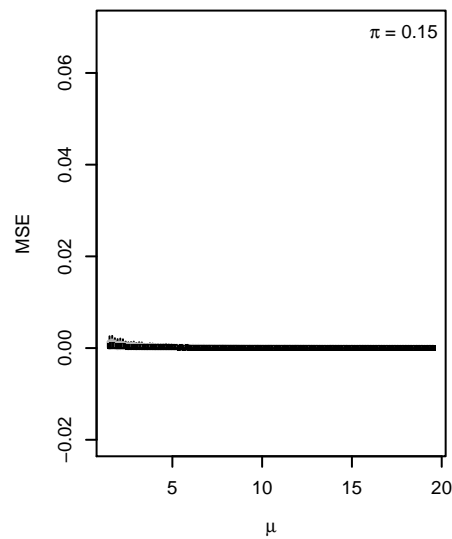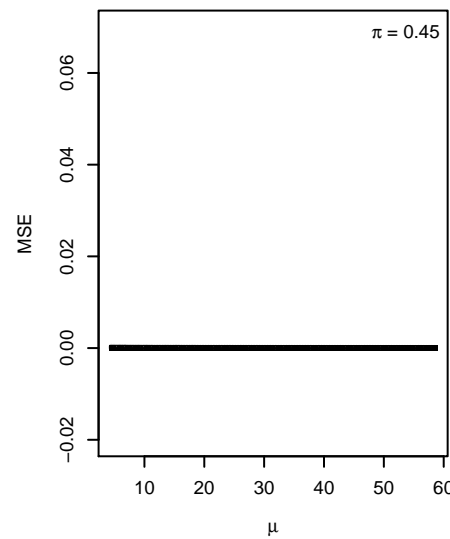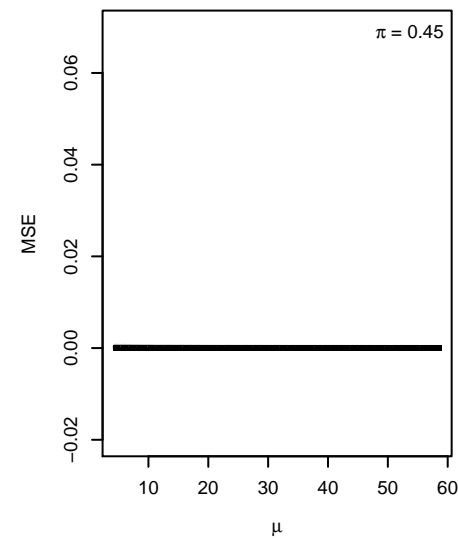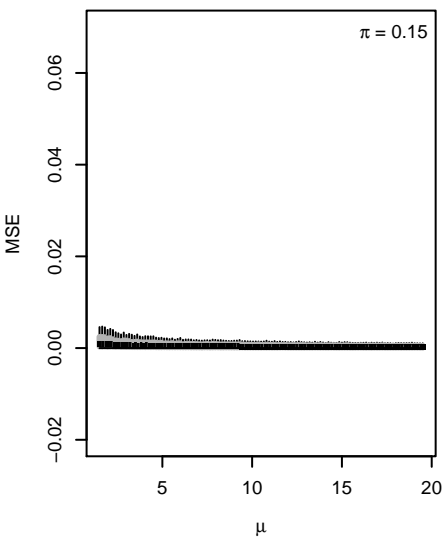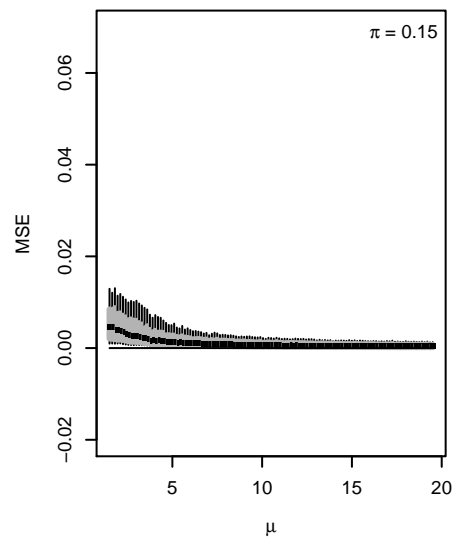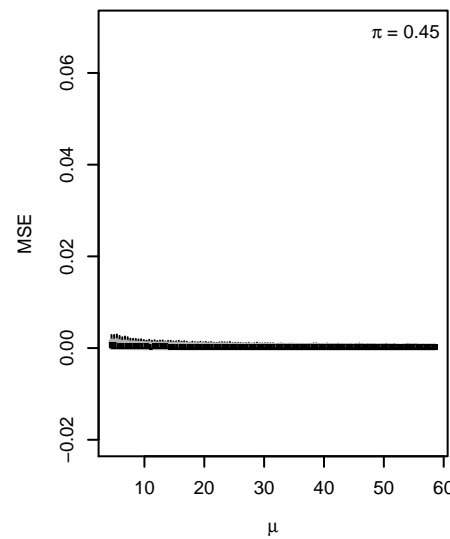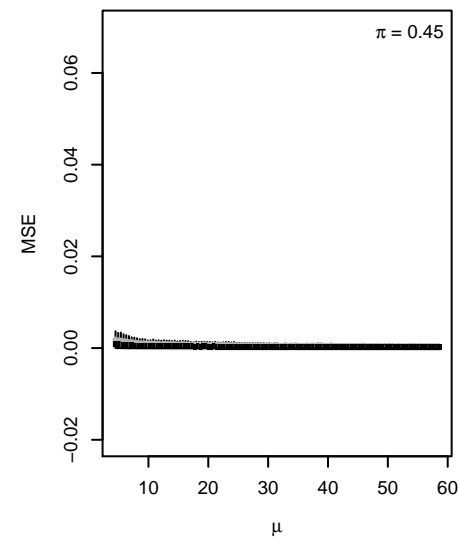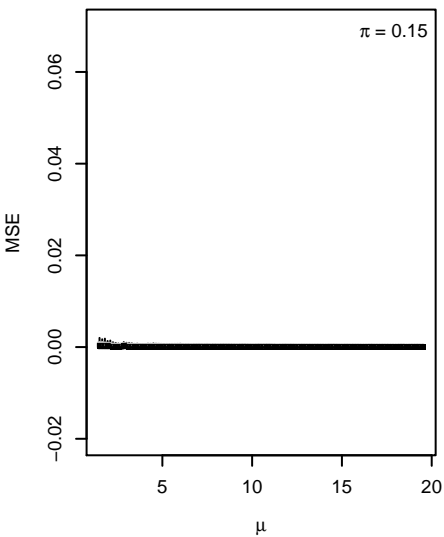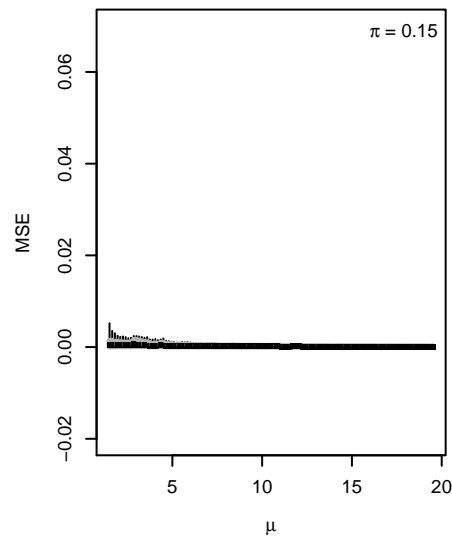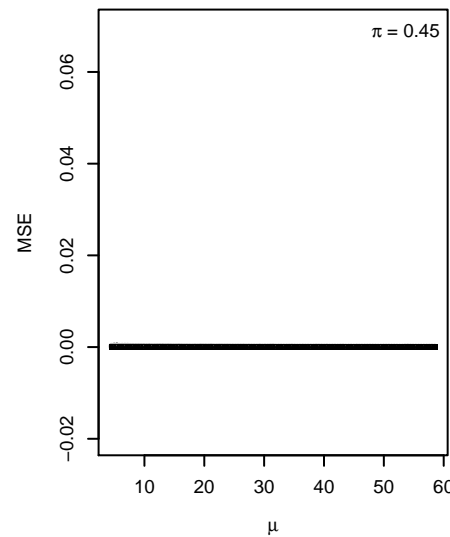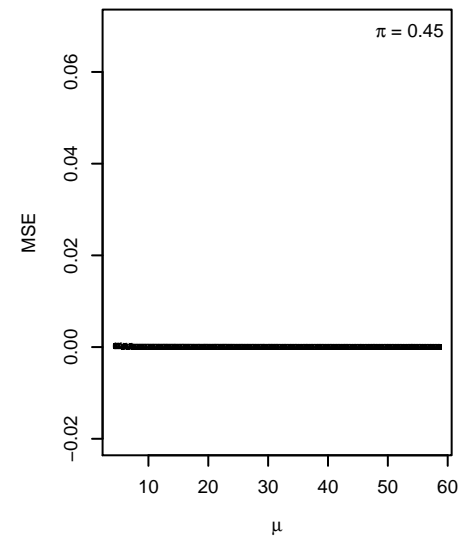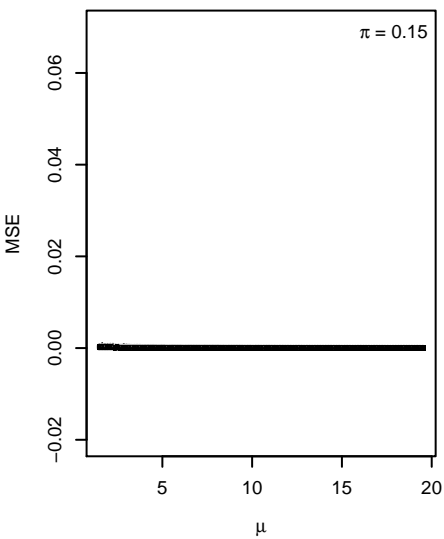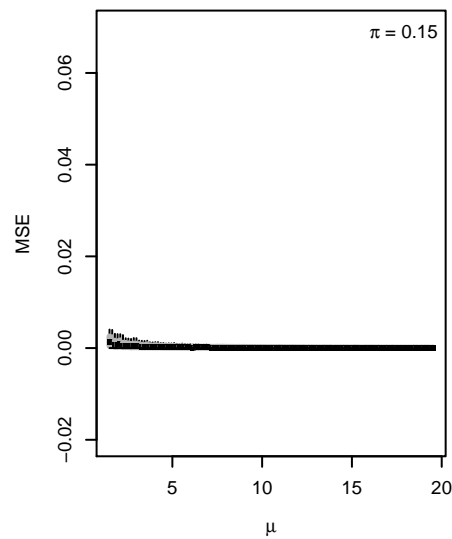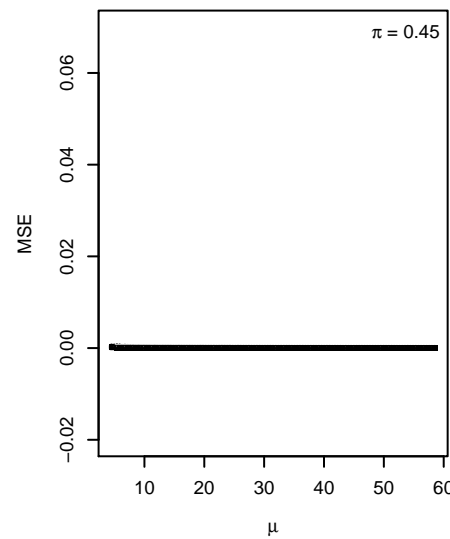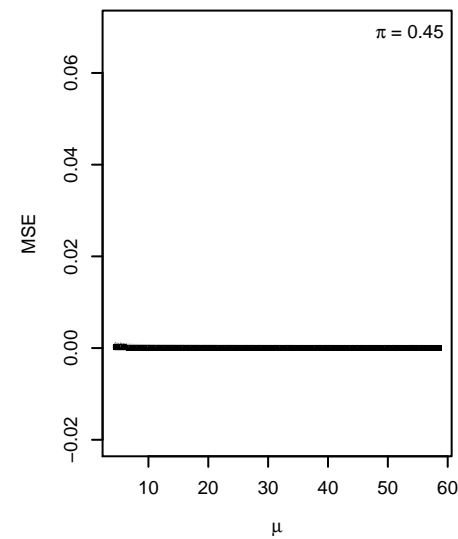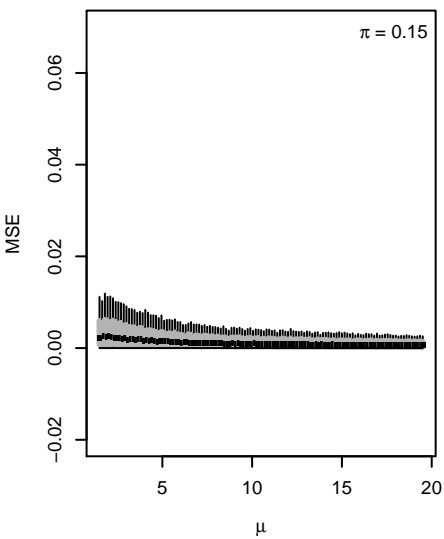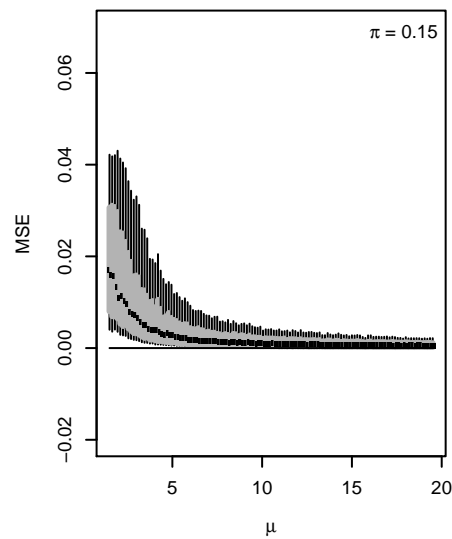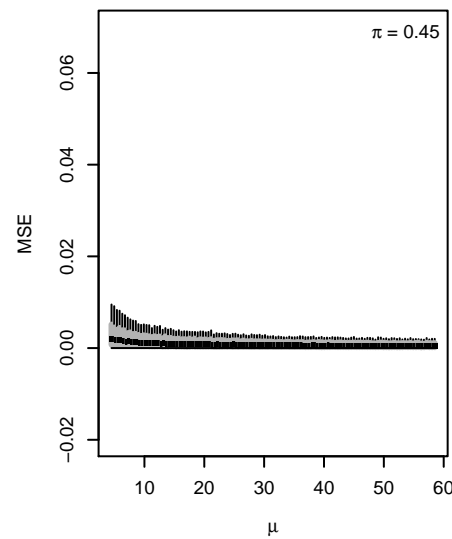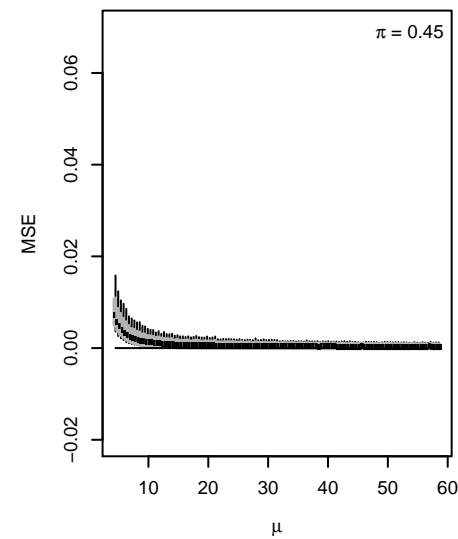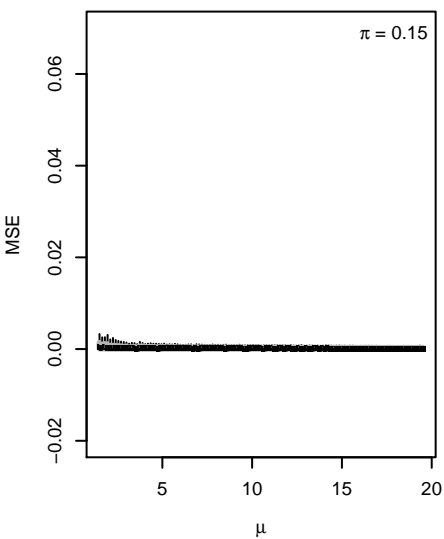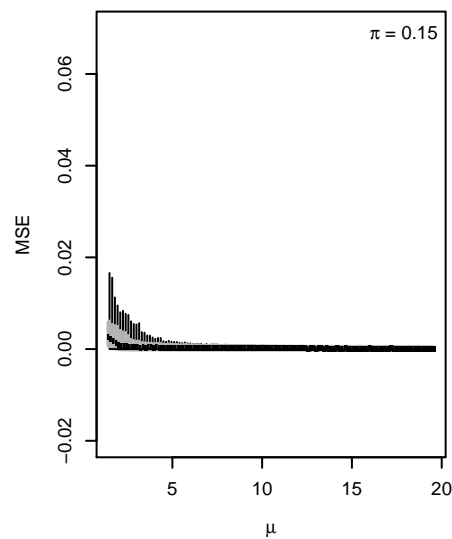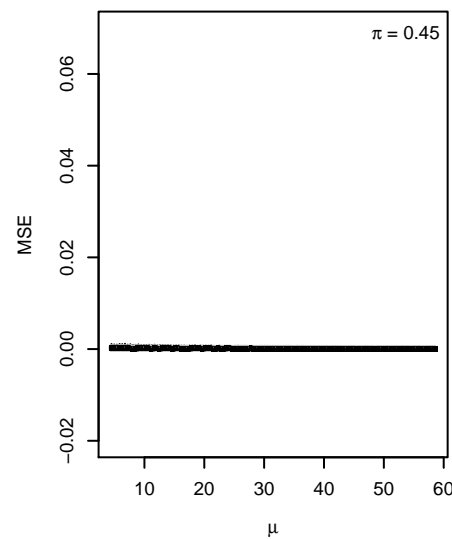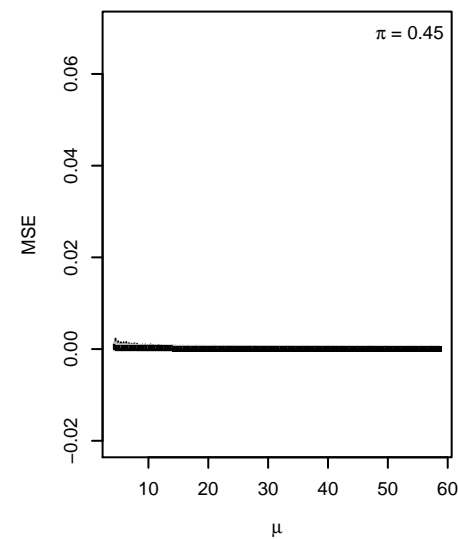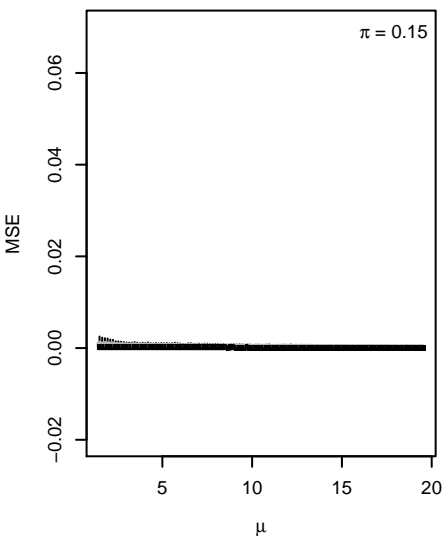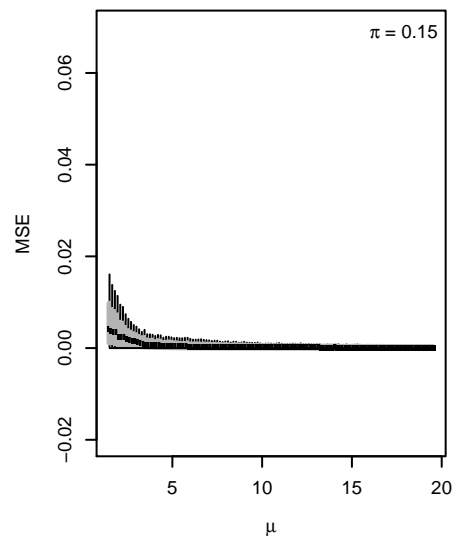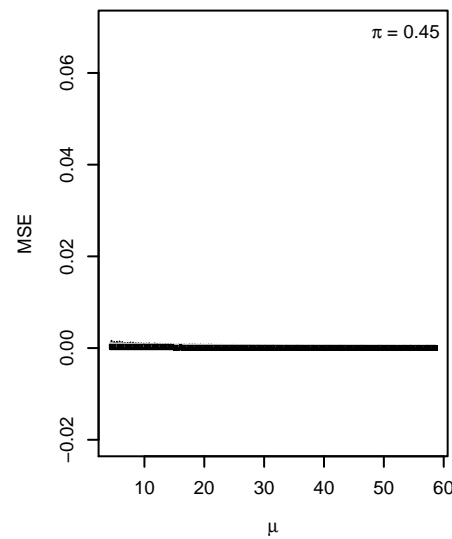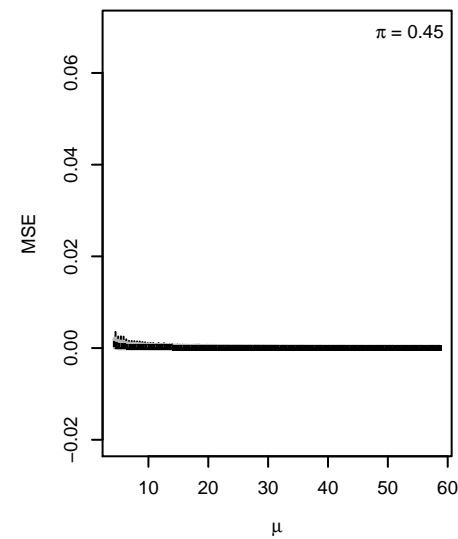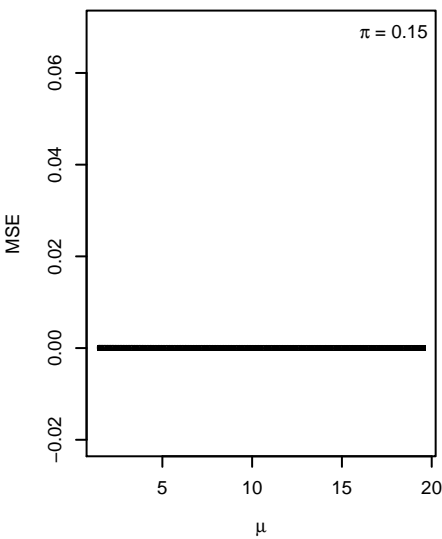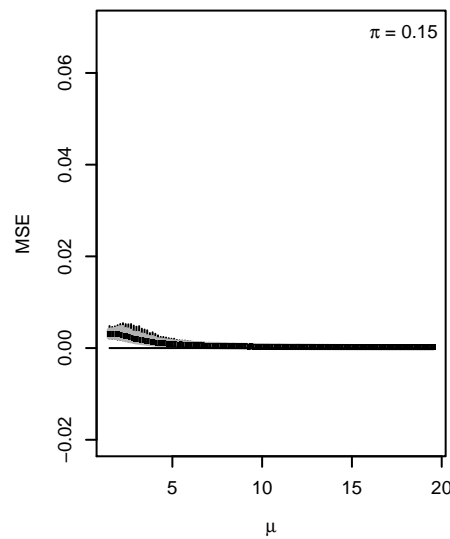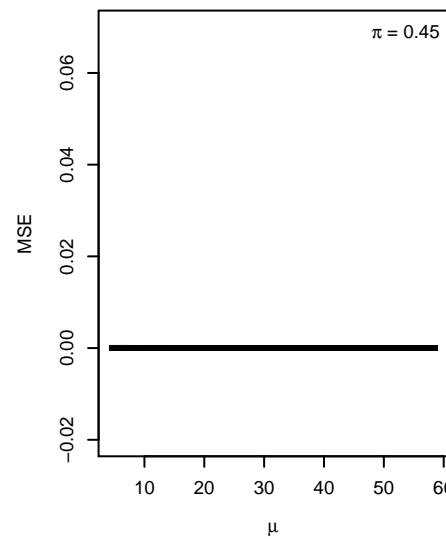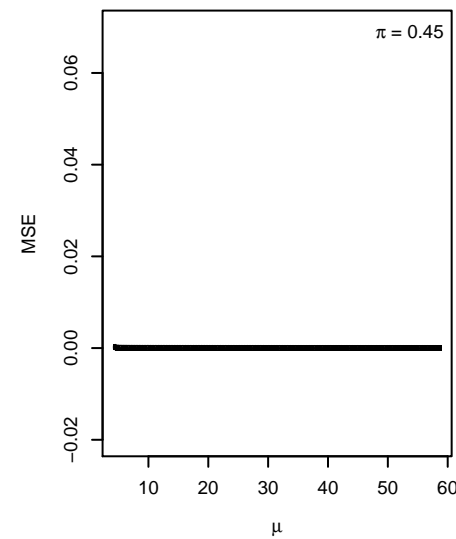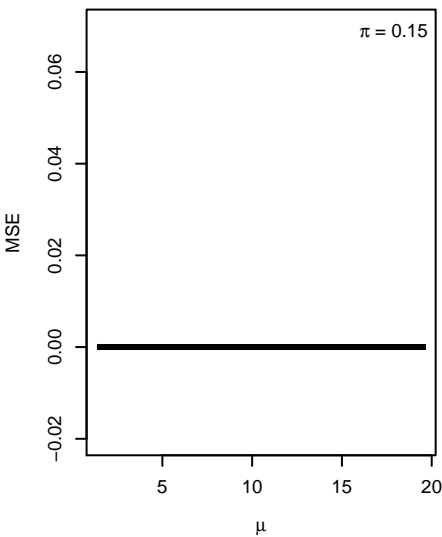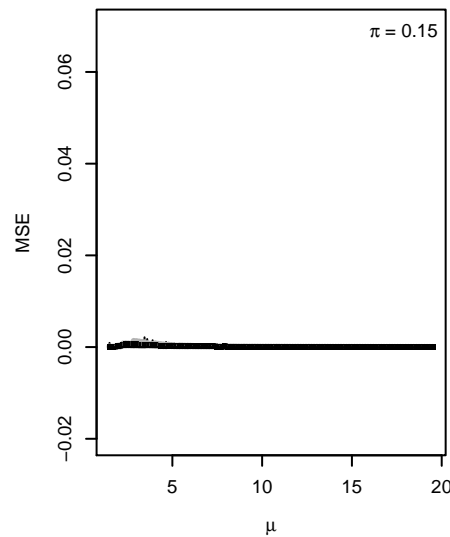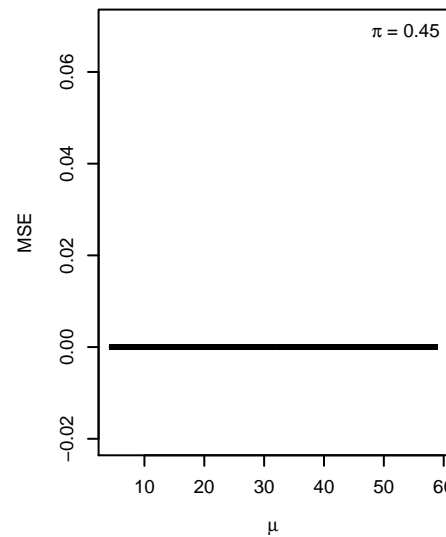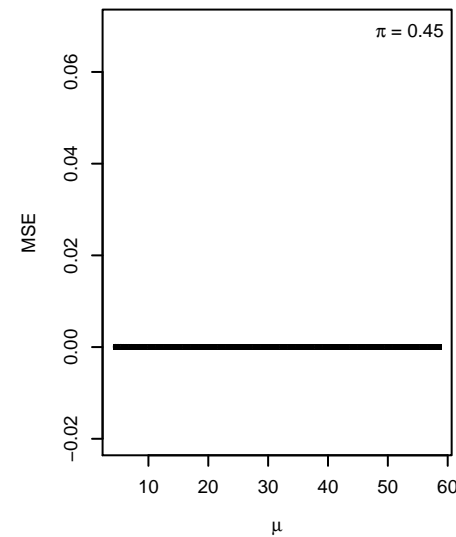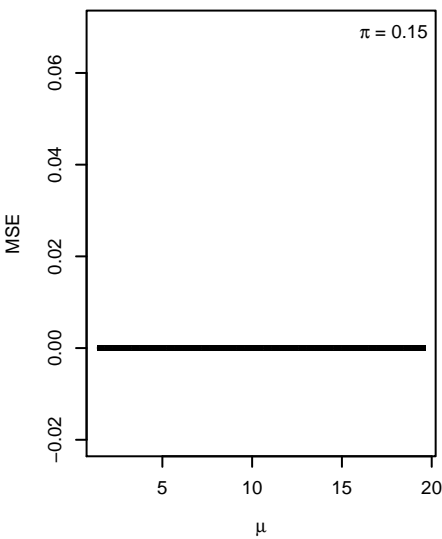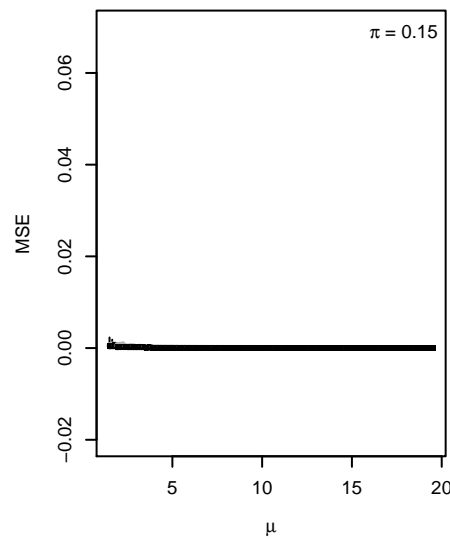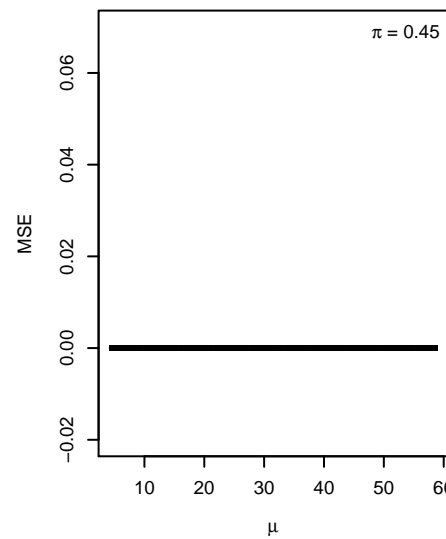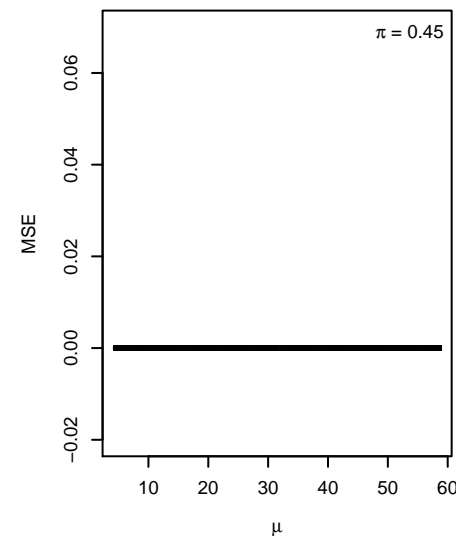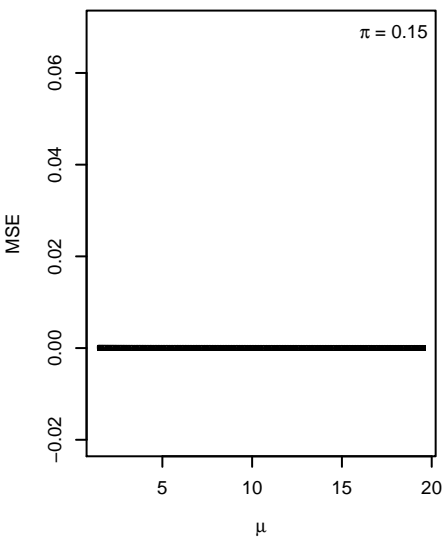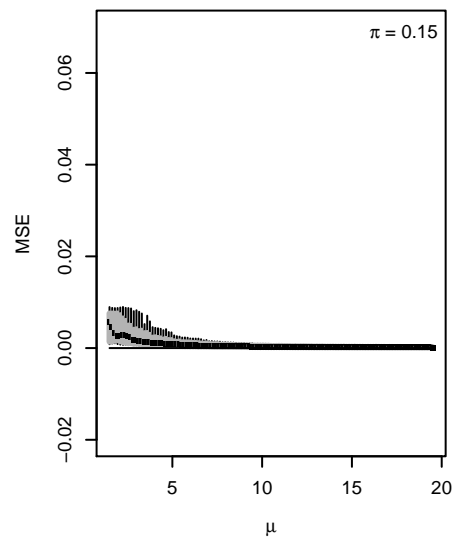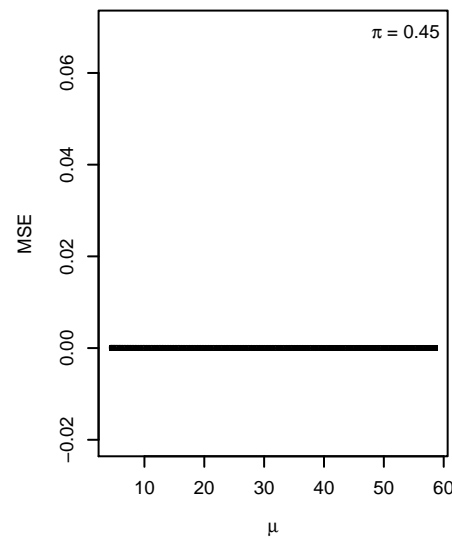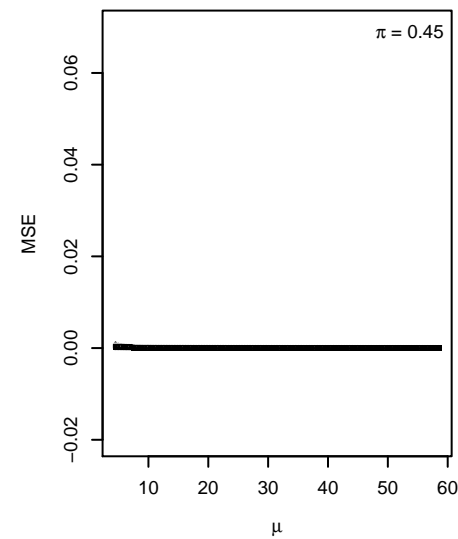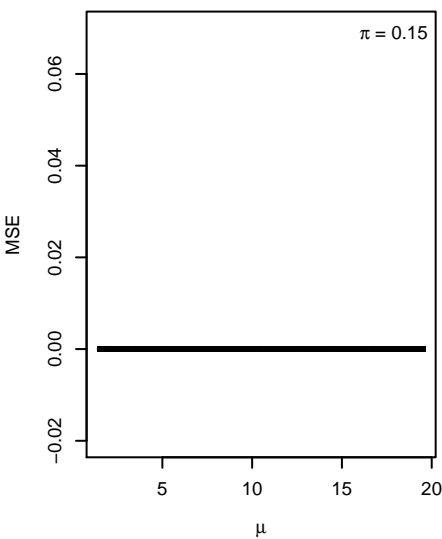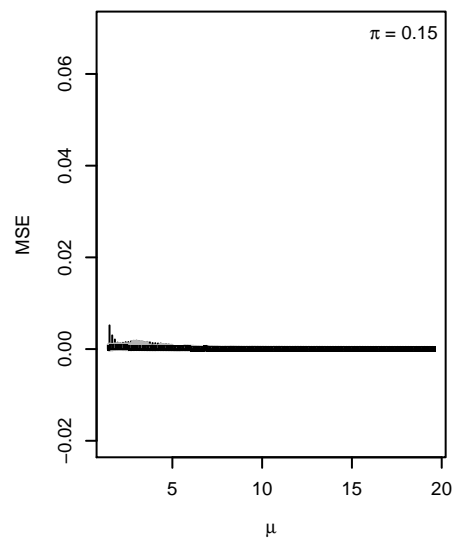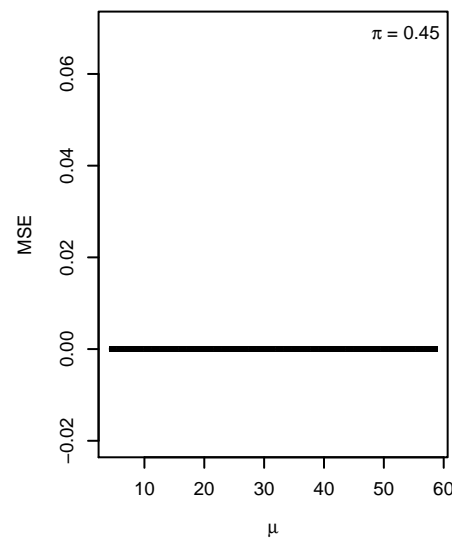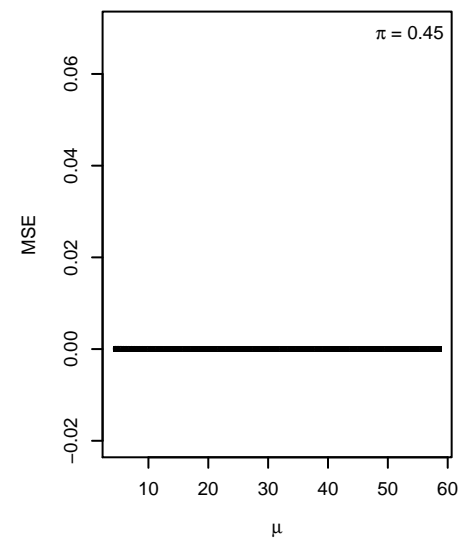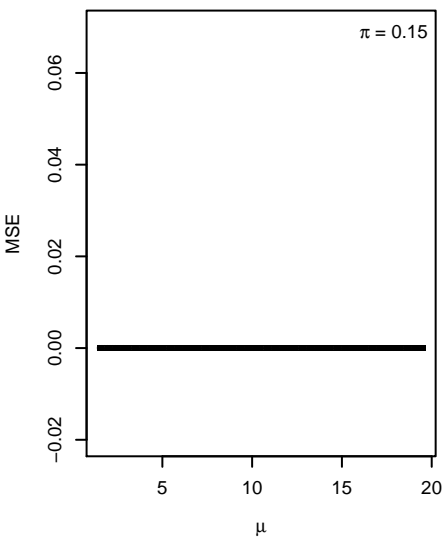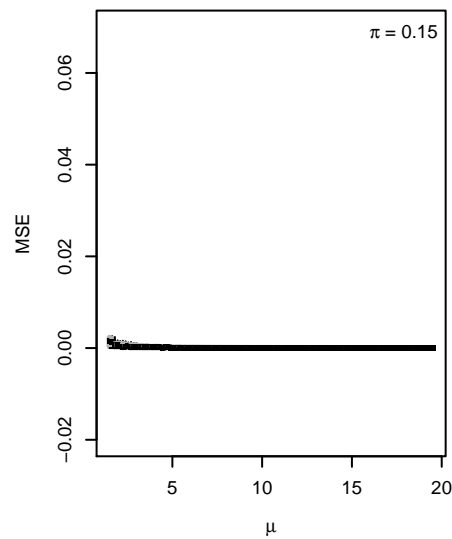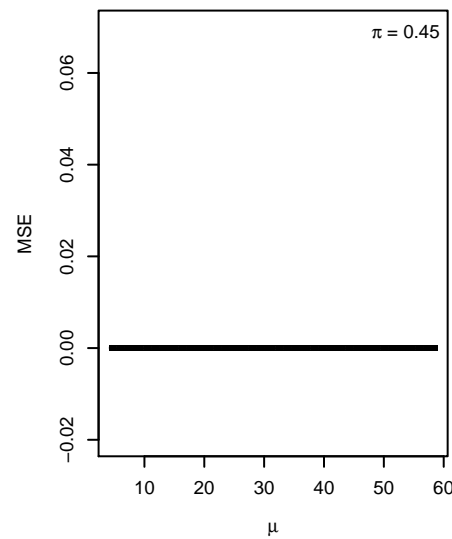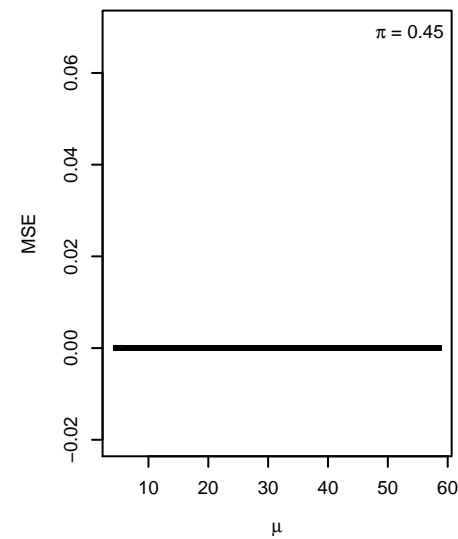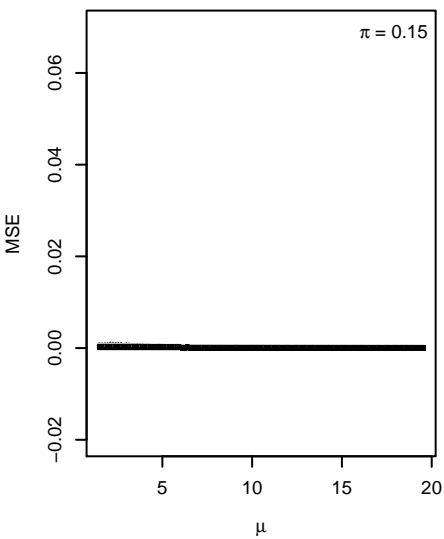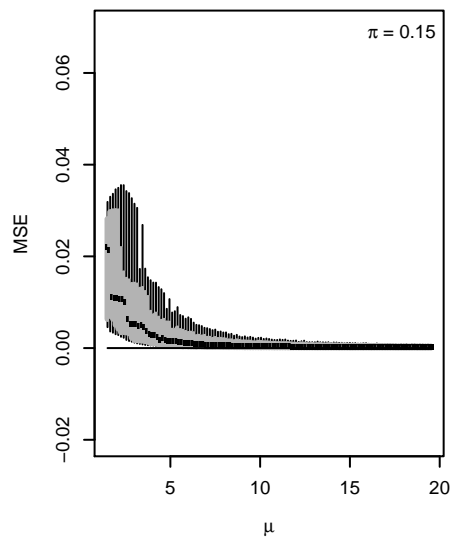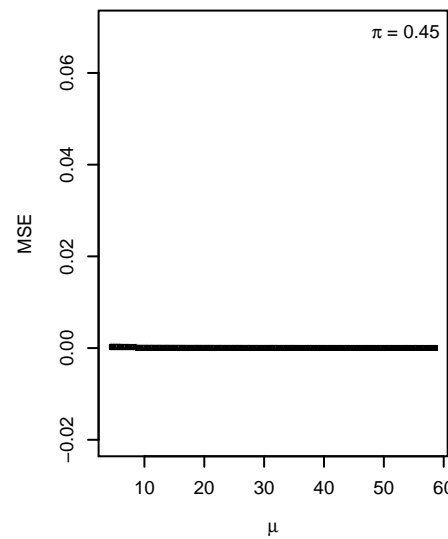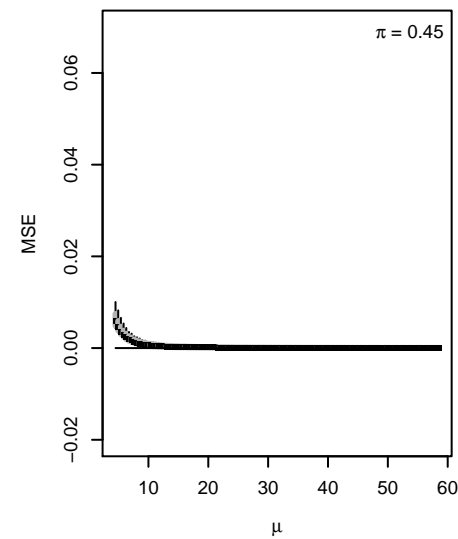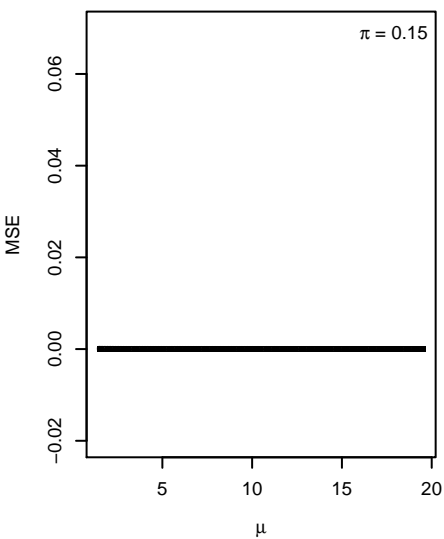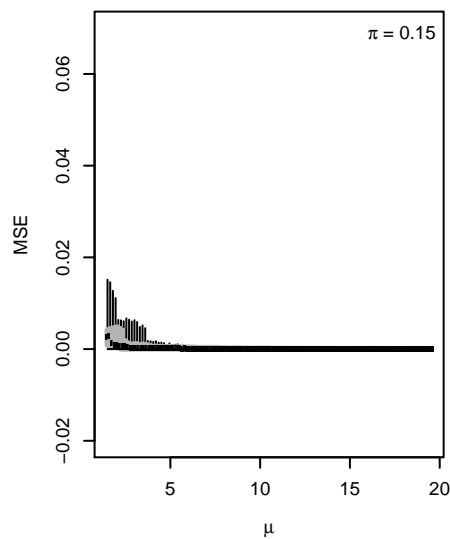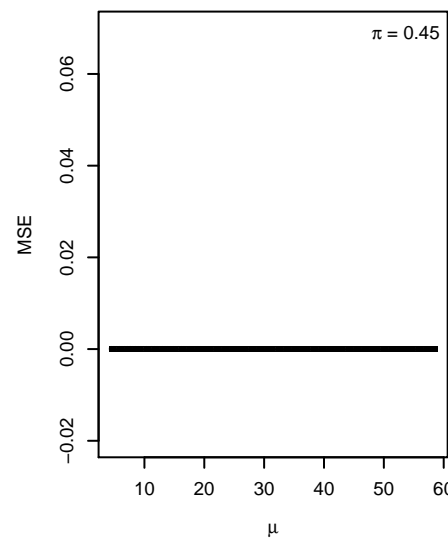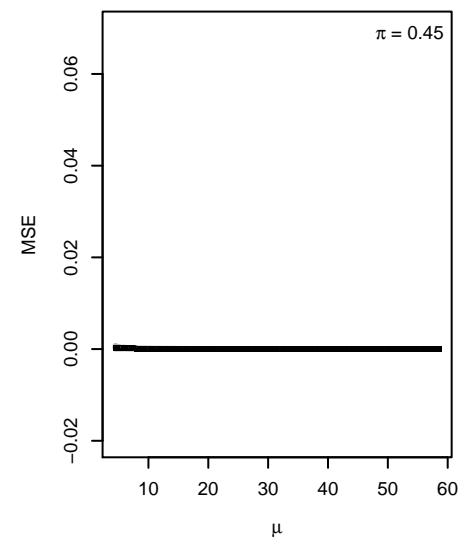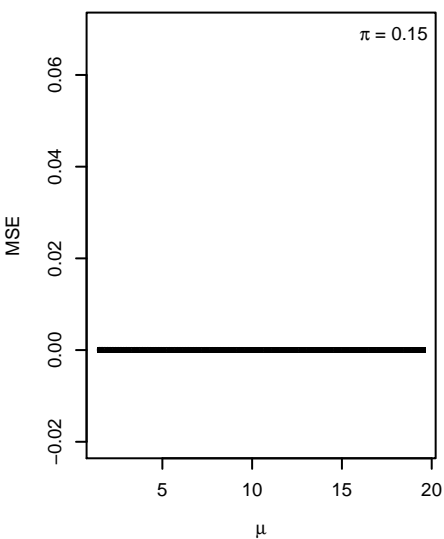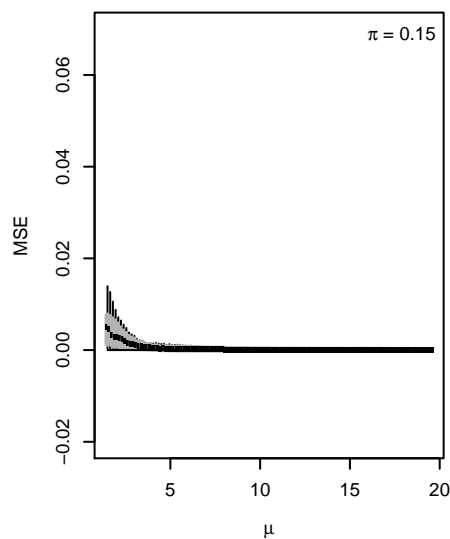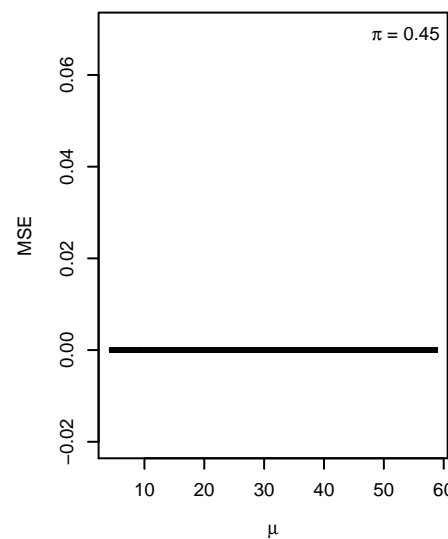
ρ = 0.55, T = 2500

ρ = 0.8, T = 2500

glob. MSE of coh

π = 0.15

MSE

μ

glob. MSE of cca

π = 0.15

MSE

μ

glob. MSE of coh

π = 0.45

MSE

μ

glob. MSE of cca

π = 0.45

MSE

μ

low. 25% MSE of coh

π = 0.15

MSE

μ

low. 25% MSE of cca

π = 0.15

MSE

μ

low. 25% MSE of coh

π = 0.45

MSE

μ

low. 25% MSE of cca

π = 0.45

MSE

μ

up. 10% MSE of coh

π = 0.15

MSE

μ

up. 10% MSE of cca

π = 0.15

MSE

μ

up. 10% MSE of coh

π = 0.45

MSE

μ

up. 10% MSE of cca

π = 0.45

MSE

μ