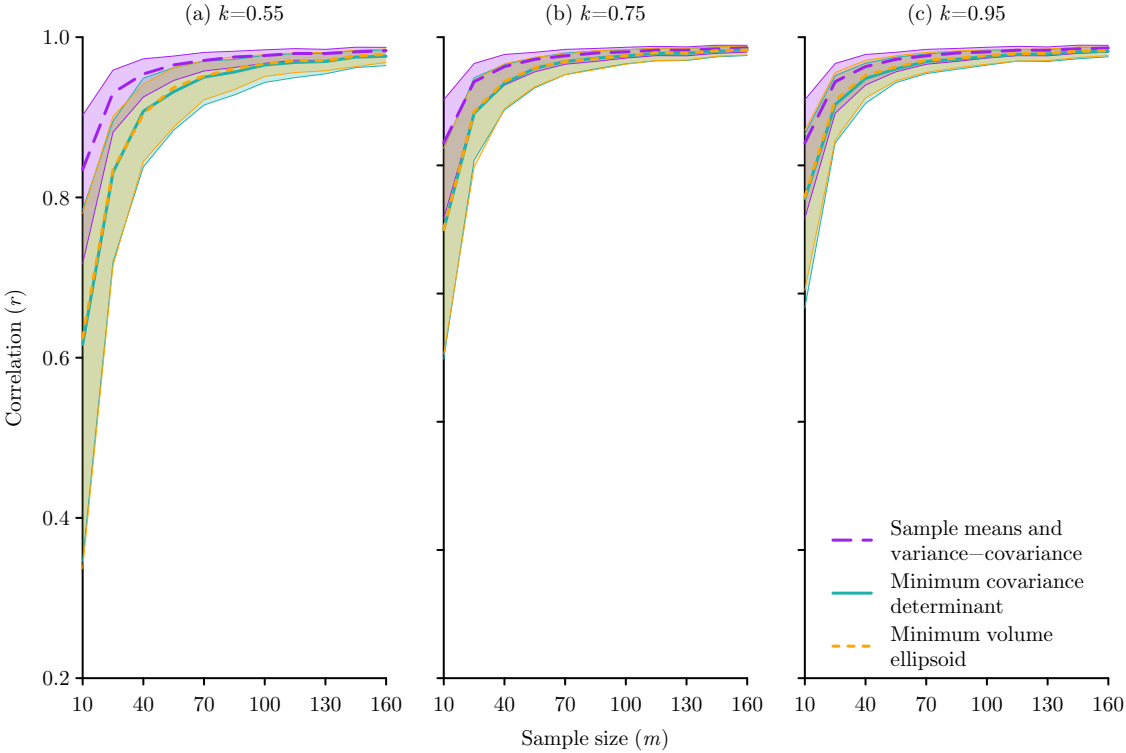
(a) k=0.55
(b) k=0.75
(c) k=0.95
Correlation (r)
1.0
0.8
0.6
0.4
0.2
10
40
70
100
130
160
Sample size (m)
Sample means and variance–covariance
Minimum covariance determinant
Minimum volume ellipsoid