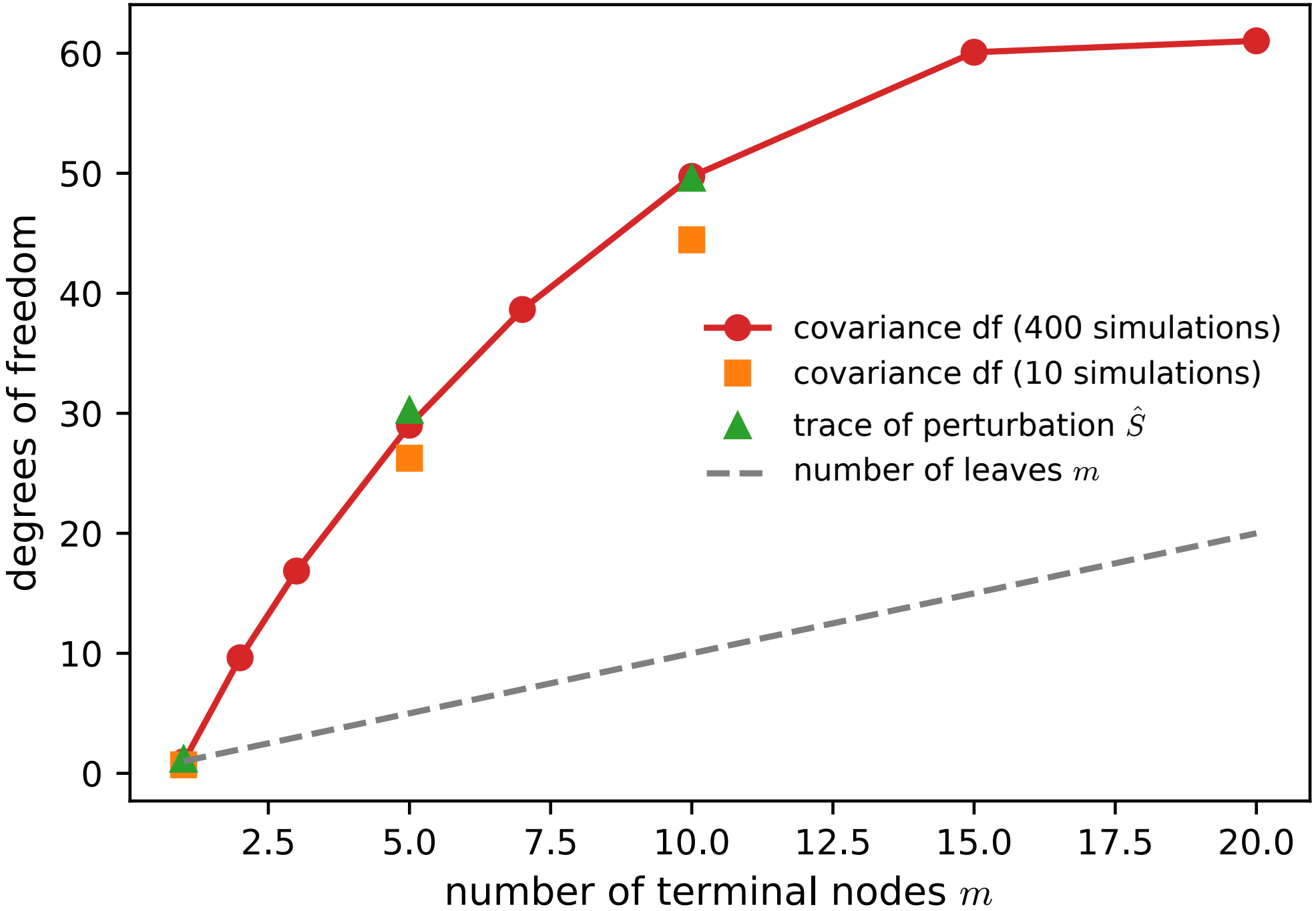

degrees of freedom
0
10
20
30
40
50
60
2.5
5.0
7.5
10.0
12.5
15.0
17.5
20.0
number of terminal nodes m
covariance df (400 simulations)
covariance df (10 simulations)
trace of perturbation $\hat{S}$
number of leaves m