Pseudo-counts: \( \nu = \kappa = 2 \); \# data points: \( N = 10 \)

Each ellipse is drawn at 3 standard deviations; i.e., \( \| \mathbf{x} - \mu \| \Sigma^{-1} = 3 \)
Pseudo-counts: $\nu = \kappa = 2$; \# data points: $N = 100$

Each ellipse is drawn at 3 standard deviations; i.e., $\|x - \mu\|_{\Sigma^{-1}} = 3$
Pseudo-counts: $\nu = \kappa = 2$; # data points: $N = 1000$

Each ellipse is drawn at 3 standard deviations; i.e., $\|x - \mu\|_{\Sigma^{-1}} = 3$
Pseudo-counts: $\nu = \kappa = 2$; \# data points: $N = 10000$

Each ellipse is drawn at 3 standard deviations; i.e., $\|x - \mu\|_{\Sigma^{-1}} = 3$
Pseudo-counts: $\nu = \kappa = 10$; # data points: $N = 10$

Each ellipse is drawn at 3 standard deviations; i.e., $\| \mathbf{x} - \mathbf{\mu} \|_{\mathbf{\Sigma}^{-1}} = 3$
Pseudo-counts: $\nu = \kappa = 10$; # data points: $N = 100$

Each ellipse is drawn at 3 standard deviations; i.e., $\|x - \mu\|_{\Sigma^{-1}} = 3$
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Each ellipse is drawn at 3 standard deviations; i.e., $\| \mathbf{x} - \boldsymbol{\mu} \|_{\Sigma^{-1}} = 3$
Pseudo-counts: $\nu = \kappa = 100$; # data points: $N = 10$

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