

A note on *Sparse permutation invariant covariance estimation*

From equation (16) and the norm inequality below it,

$$G(\Delta) \geq \|\Delta\|_F^2 \left[\frac{1}{4}k^2 - C_1 \frac{1+\epsilon}{\epsilon M} - \frac{C_2}{M} \right] > 0$$

for M sufficiently large.