

**S2 Code. Python and R implementations of the MHA algorithm.**

- Python: <https://github.com/piomonti/MHA>
- R: [http://www.gatsby.ucl.ac.uk/~ricardom/FactorCovariance\\_ScoreMatch\\_PenalizeLagrange.R](http://www.gatsby.ucl.ac.uk/~ricardom/FactorCovariance_ScoreMatch_PenalizeLagrange.R)