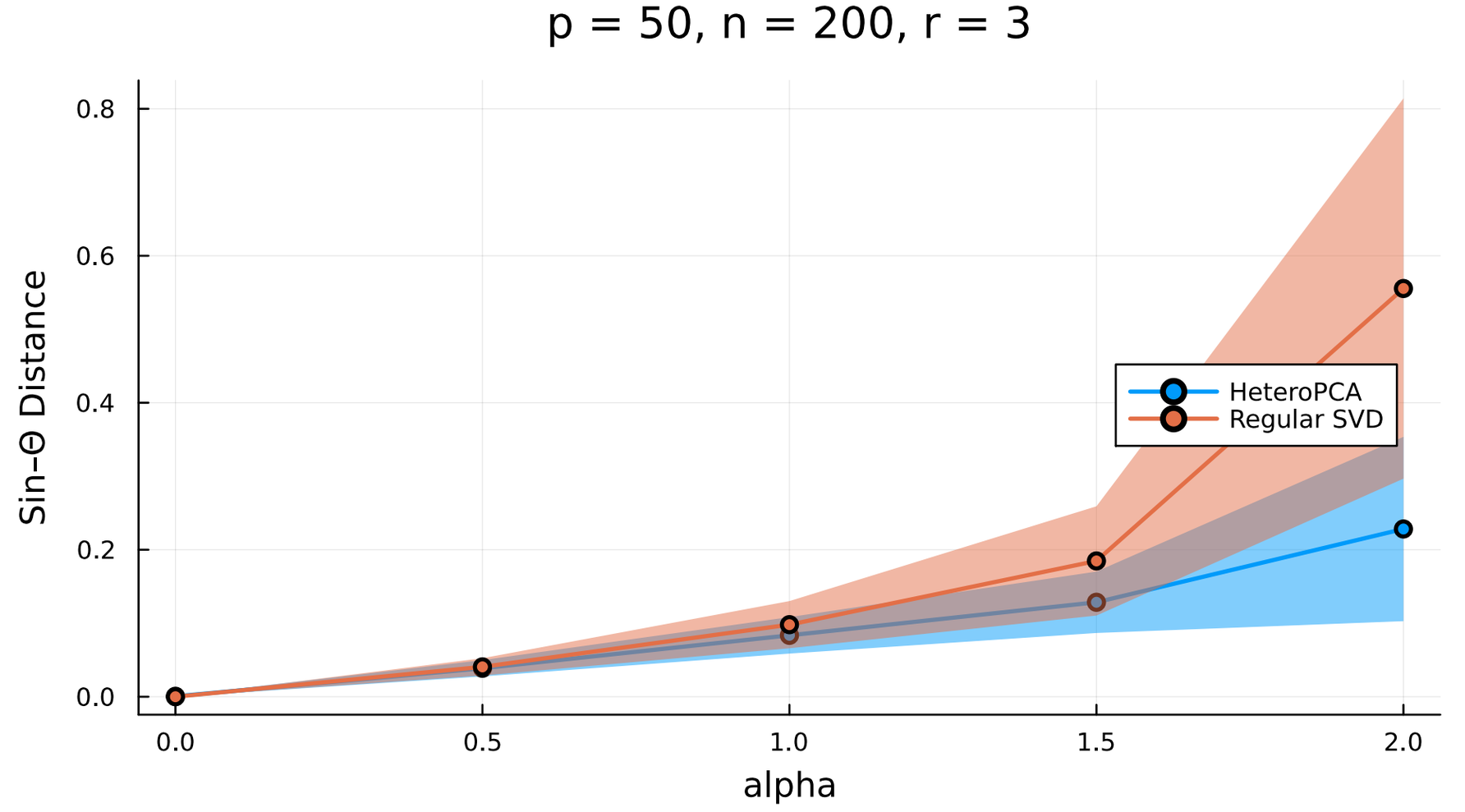
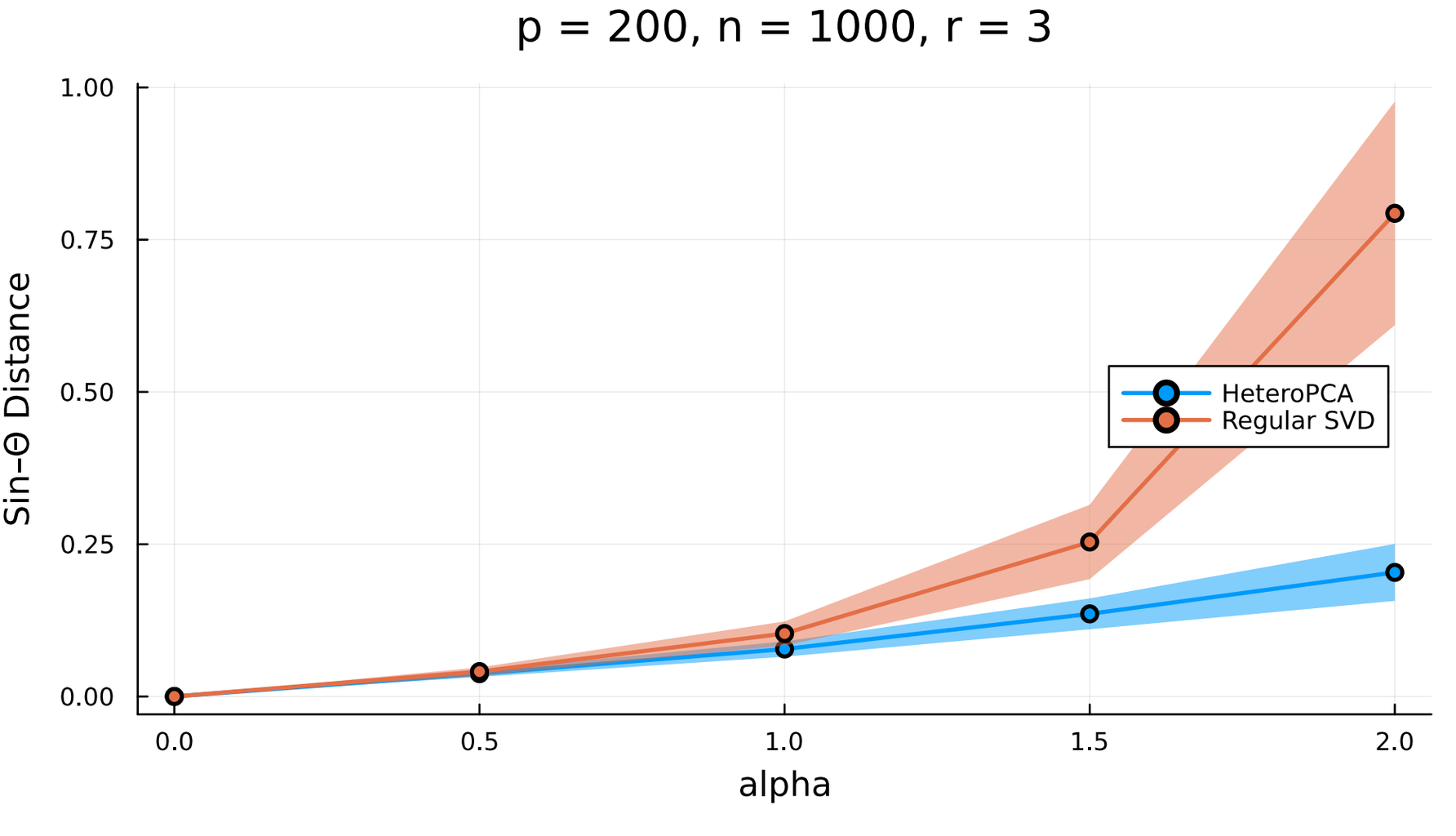

p = 50, n = 200, r = 3
Sin-Θ Distance
0.0
0.2
0.4
0.6
0.8
0.0
0.5
1.0
1.5
2.0
alpha
HeteroPCA
Regular SVD


p = 200, n = 1000, r = 3
Sin-Θ Distance
0.00
0.25
0.50
0.75
1.00
0.0
0.5
1.0
1.5
2.0
alpha
HeteroPCA
Regular SVD