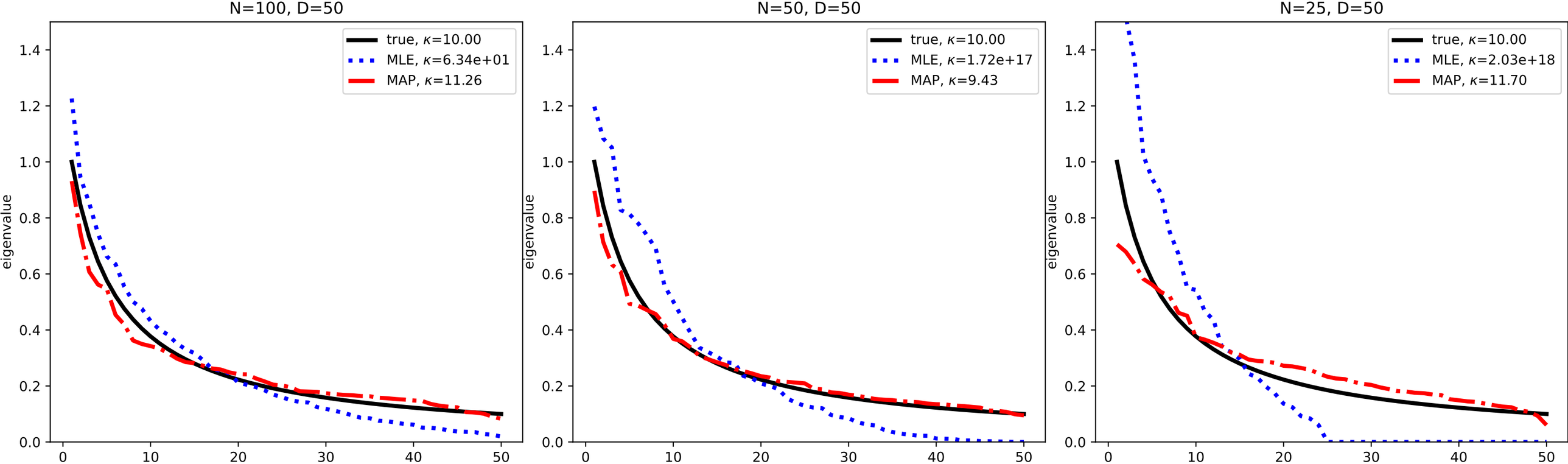
N=100, D=50
true, κ=10.00
MLE, κ=6.34e+01
MAP, κ=11.26
N=50, D=50
true, κ=10.00
MLE, κ=1.72e+17
MAP, κ=9.43
N=25, D=50
true, κ=10.00
MLE, κ=2.03e+18
MAP, κ=11.70
eigenvalue
0.0
0.2
0.4
0.6
0.8
1.0
1.2
1.4
0
10
20
30
40
50