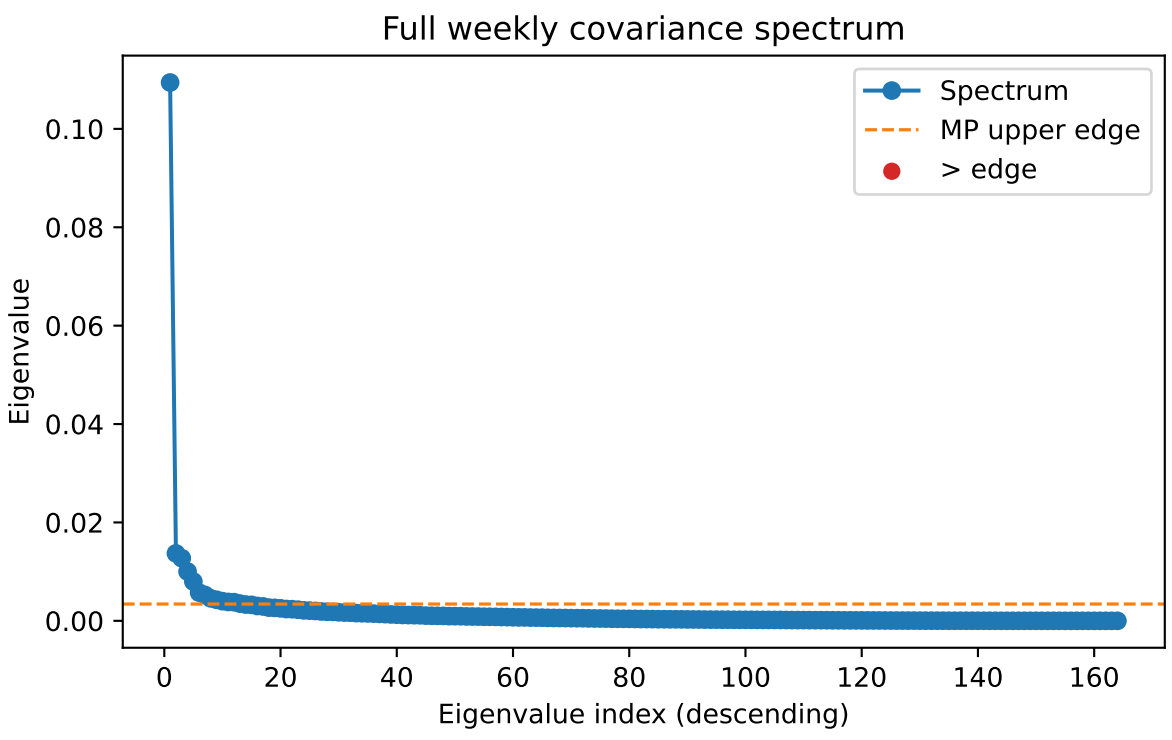
Full weekly covariance spectrum
Spectrum
MP upper edge
> edge
Eigenvalue
0.10
0.08
0.06
0.04
0.02
0.00
0
20
40
60
80
100
120
140
160
Eigenvalue index (descending)