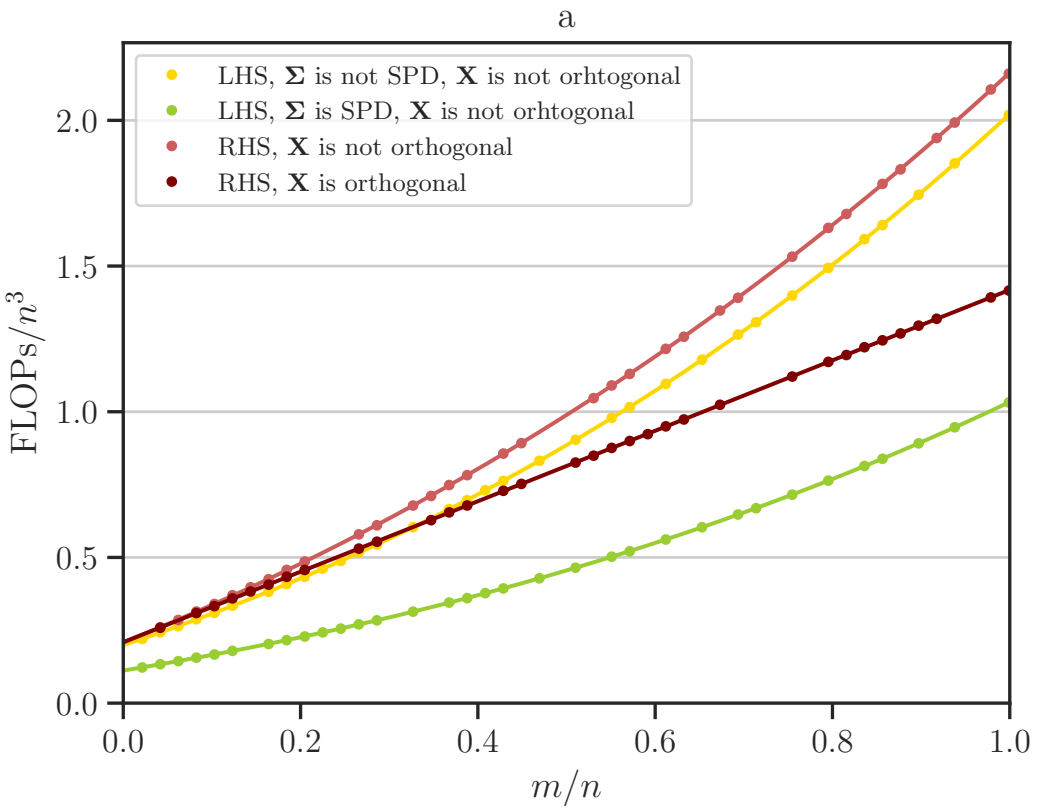
a
LHS, $\mathbf{\Sigma}$ is not SPD, $\mathbf{X}$ is not orhtogonal
LHS, $\mathbf{\Sigma}$ is SPD, $\mathbf{X}$ is not orhtogonal
RHS, $\mathbf{X}$ is not orthogonal
RHS, $\mathbf{X}$ is orthogonal
FLOPs/n^3
0.0
0.5
1.0
1.5
2.0
0.0
0.2
0.4
0.6
0.8
1.0
m/n