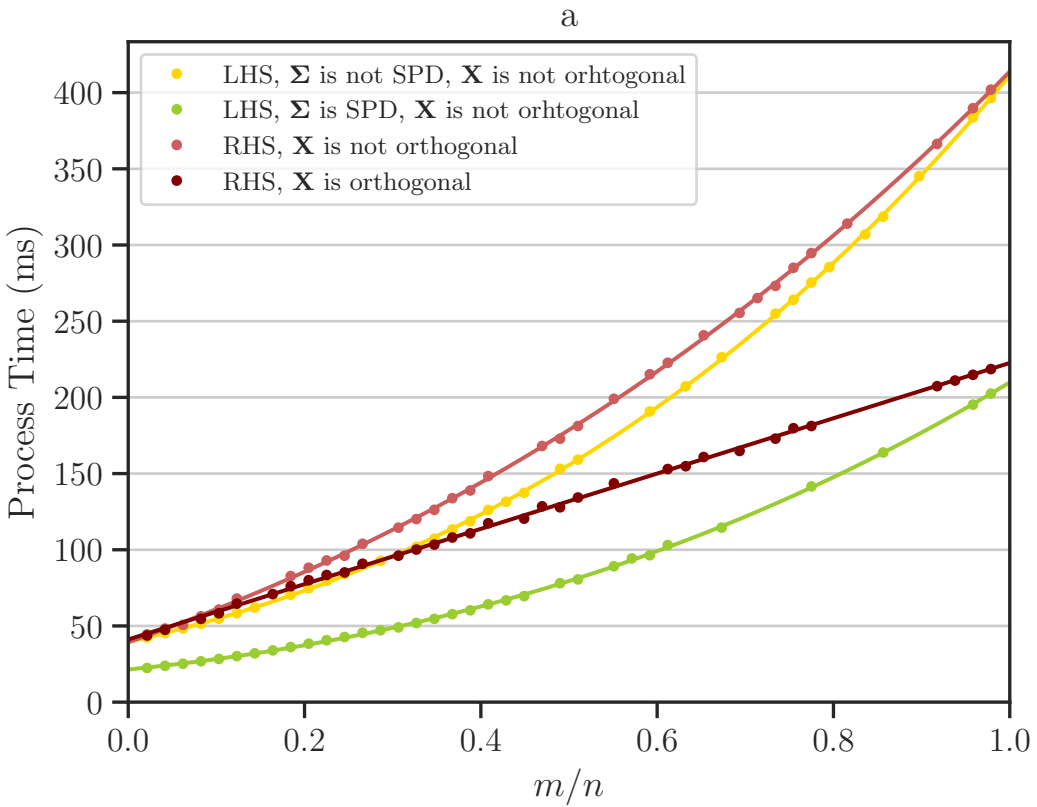
a
LHS, $\mathbf{\Sigma}$ is not SPD, $\mathbf{X}$ is not orhtogonal
LHS, $\mathbf{\Sigma}$ is SPD, $\mathbf{X}$ is not orhtogonal
RHS, $\mathbf{X}$ is not orthogonal
RHS, $\mathbf{X}$ is orthogonal
Process Time (ms)
0
50
100
150
200
250
300
350
400
0.0
0.2
0.4
0.6
0.8
1.0
m/n