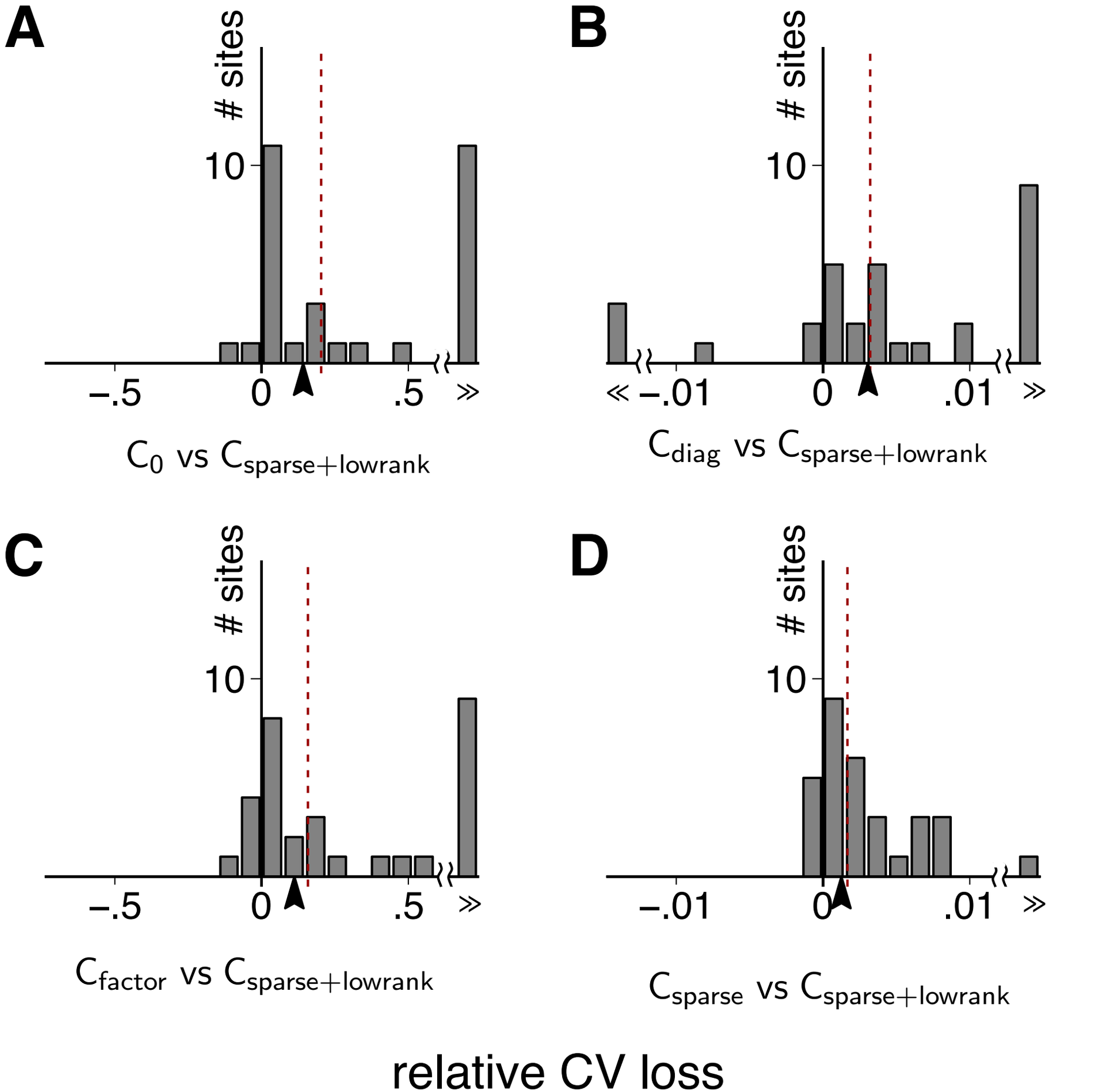
A
sites
10
−.5
0
.5
≫
C_0 vs $C_{sparse+lowrank}$
B
sites
10
≪ −.01
0
.01
≫
C_{diag} vs $C_{sparse+lowrank}$
C
sites
10
−.5
0
.5
≫
C_{factor} vs $C_{sparse+lowrank}$
D
sites
10
−.01
0
.01
≫
C_{sparse} vs $C_{sparse+lowrank}$
relative CV loss