**Prior Covariance Spectrum** Condition Number: 4.0e+02  $10^{-2}$ Max Eigenvalue: 1.01e-02 Min Eigenvalue: 2.53e-05 Eigenvalue  $\lambda_{\kappa}$  $10^{-4}$ 5.0 10.0 0.0 2.5 7.5 12.5 15.0 17.5 **Eigenvalue Index**