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

**Eigenvalue Index**