**Prior Covariance Spectrum** Condition Number: 4.0e+02 Max Eigenvalue: 4.11e+02 Min Eigenvalue: 1.03e+00 10<sup>2</sup> Eigenvalue  $\lambda_k$ 10<sup>0</sup> 0.0 2.5 5.0 10.0 17.5 7.5 12.5 15.0

**Eigenvalue Index**