Individual vs. Average Information Loss

Legend:
- Average Loss
- Best Case
- Worst Case

Y-axis: Information Loss: $1 - $ Sq. Cor $(1 - \rho^2)$
- 1 = No Information
- 0.5
- 0 = Lossless

X-axis: Latent Feature Dimension (k): 1, 3, 5, 7, 9, 11, 13, 15, 17, 19
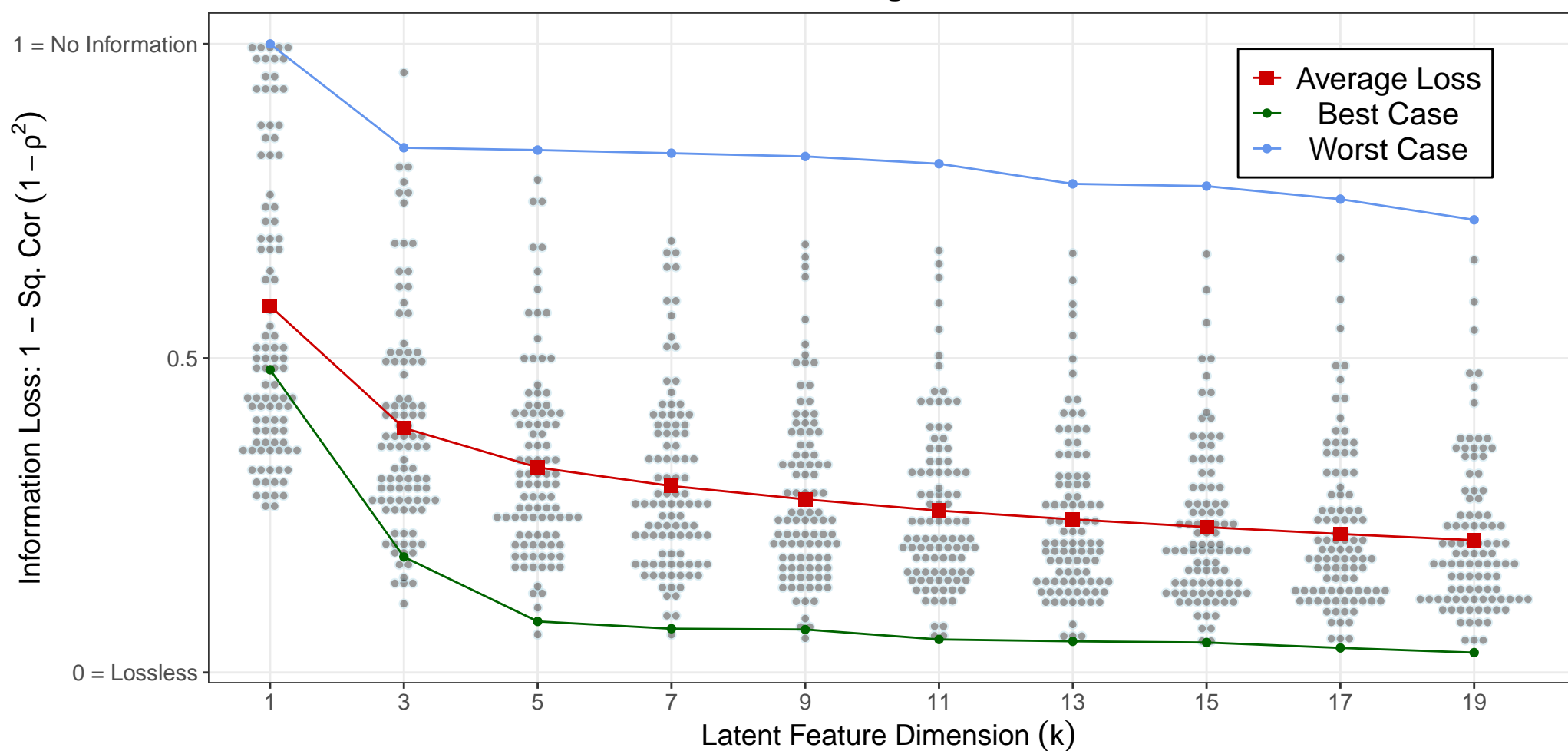
Similarity to Simulated Observations

Legend:
- Best Case
- Worst Case

Y-axis: Information Loss: $1 - $ Sq. Cor $(1 - \rho^2)$
- 1 = No Information
- 0.5
- 0 = Lossless

X-axis: Similarity with Simulated Data: 0.6, 0.7, 0.8, 0.9, 1.0