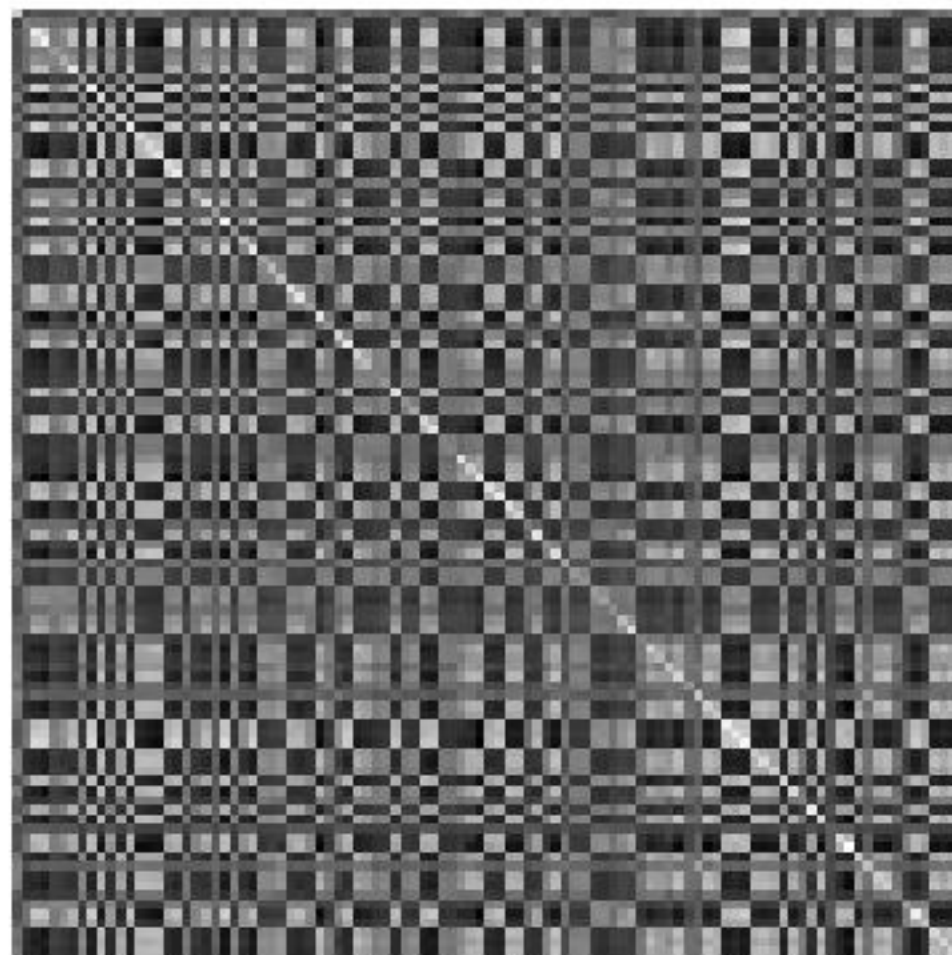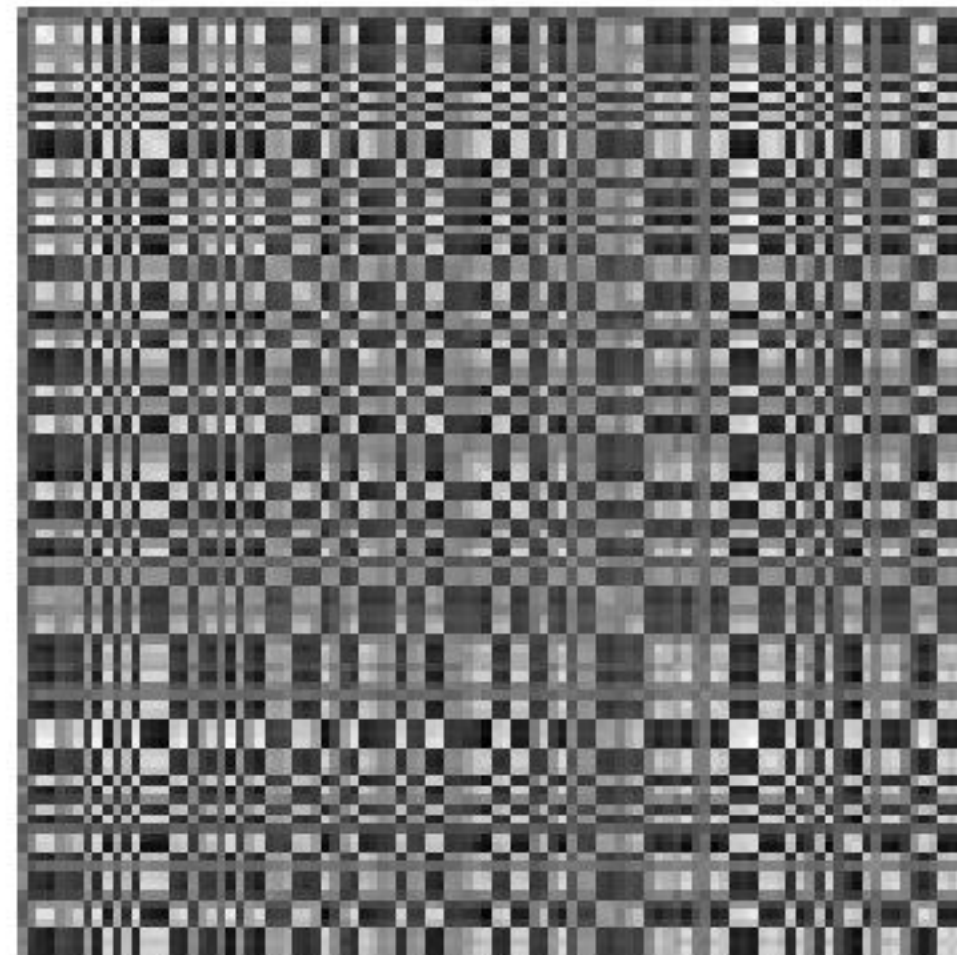Covariant Matrix   Low-rank Components   Sparse Components