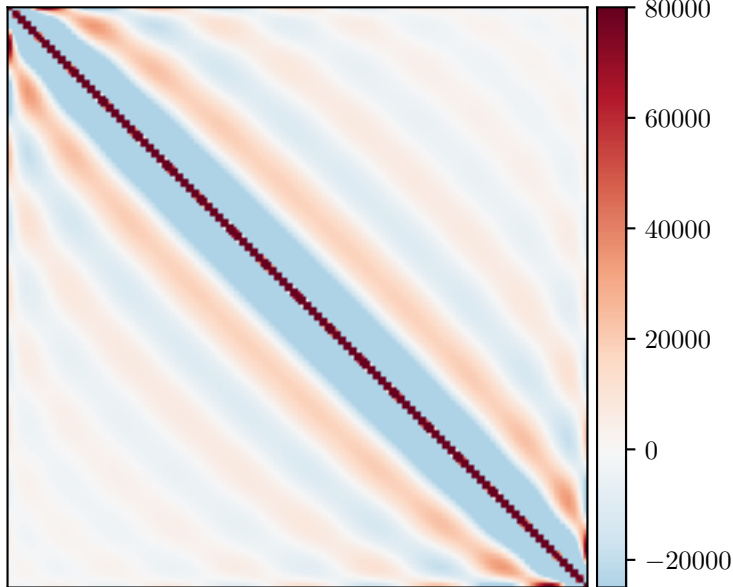


Residual  $\tilde{\Sigma} - \tilde{\Sigma}_{\text{CG}}$



$$\|\tilde{\Sigma} - \tilde{\Sigma}_{\text{CG}}\|_2 / \|\tilde{\Sigma}\|_2 = 0.9995$$