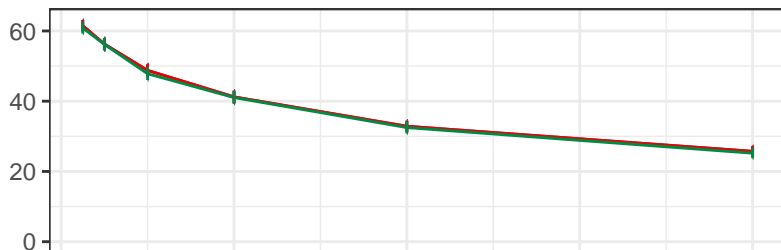
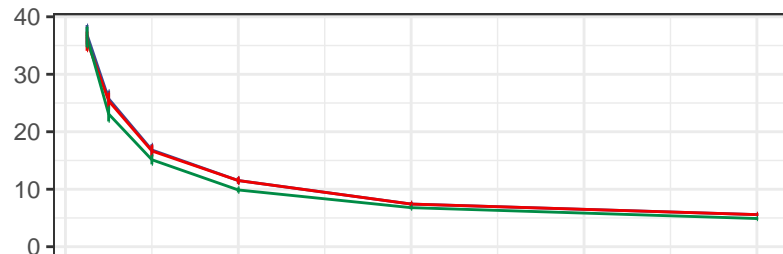


Max principal angle - 3 PCs

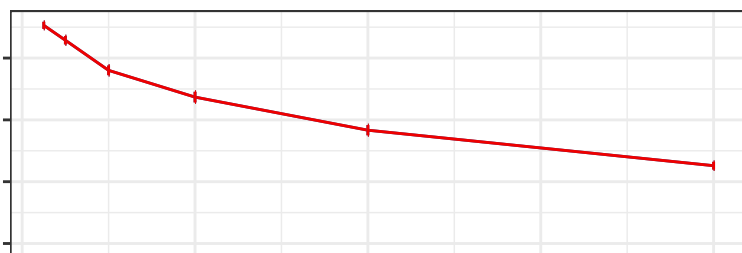
$q = 5 (\hat{\Sigma}_G)$



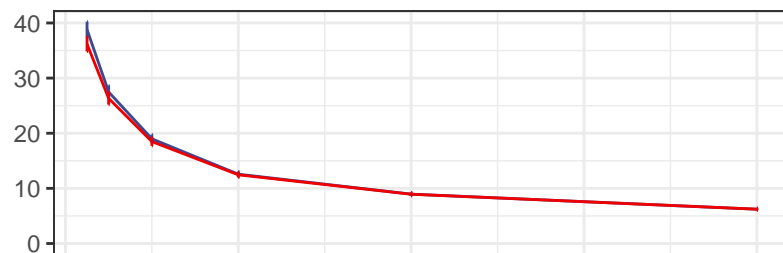
$q = 5 (\hat{\Sigma}_E)$



$q = 10 (\hat{\Sigma}_G)$



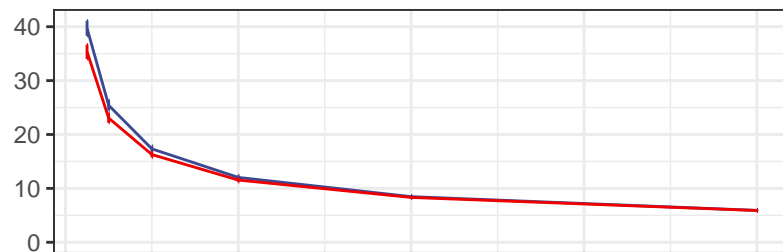
$q = 10 (\hat{\Sigma}_E)$



$q = 20 (\hat{\Sigma}_G)$



$q = 20 (\hat{\Sigma}_E)$



n

Method — mvHE — mvREHE — mvREML