

Spectral error

not truncated

truncated

q = 5; Sigma_0

q = 5; Sigma_1

q = 20; Sigma_0

q = 20; Sigma_1

q = 100; Sigma_0

q = 100; Sigma_1

n

Method



mvHE



mvREHE_L2



mvREML



mvREHE



cv_mvREHE_L2



naive

1000

2000

4000

8000

1000

2000

4000

8000

50%

62%

80%

82%

50%

38%

20%

18%

50%

62%

80%

82%

50%

38%

20%

18%

100%

100%

100%

100%

100%

100%

100%

100%

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100%

100%

3

2

1

0

3

2

1

0

3

2

1

0

3

2

1

0

3

2

1

0

4

3

2

1