

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

