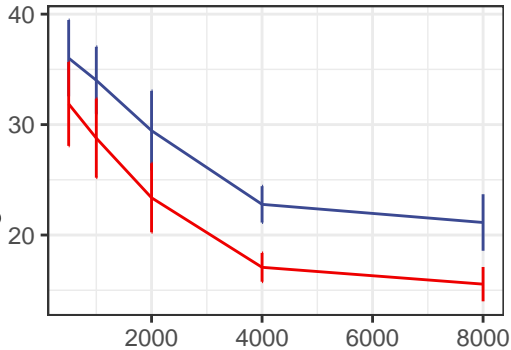
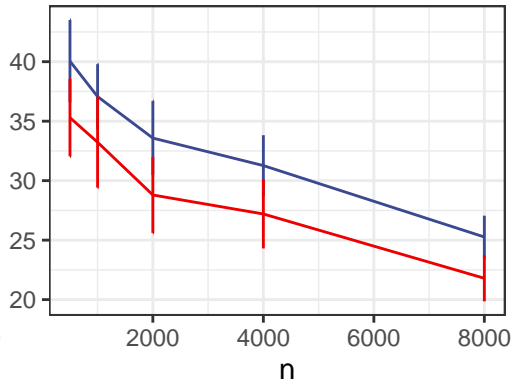


Angle between true and estimated loading vector of PC 1

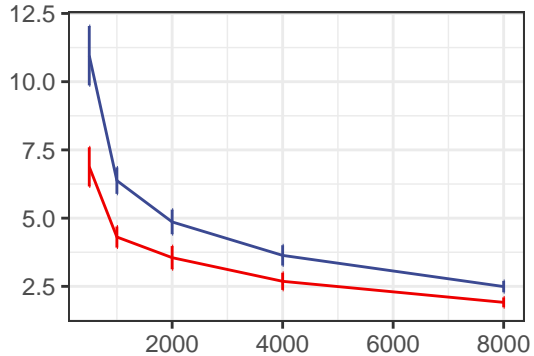
data ( $\hat{\Sigma}_G$ )



data ( $\hat{\Sigma}_C$ )



data ( $\hat{\Sigma}_E$ )



— Multivariate

Method

— HE

— REHE