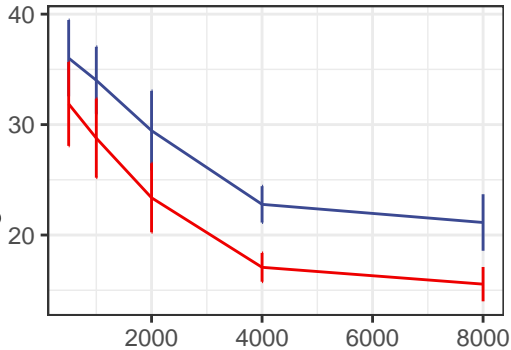
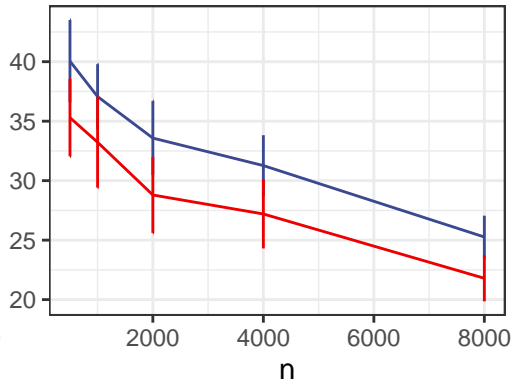


Angle between true and estimated loading vector of PC 1

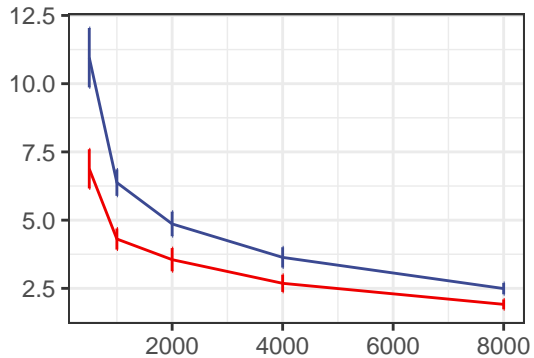
data ($\hat{\Sigma}_G$)



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



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



— Multivariate

Method

— HE

— REHE