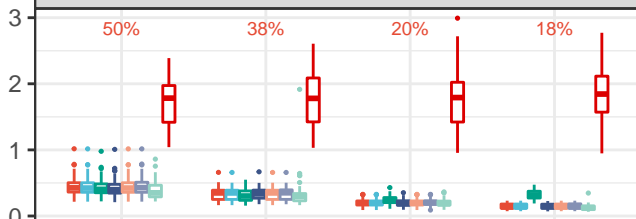
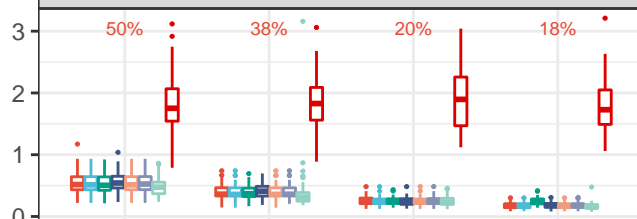


Spectral error

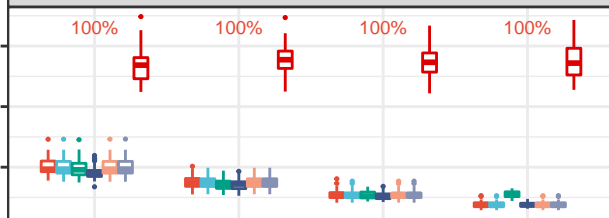
q = 5; Sigma_0



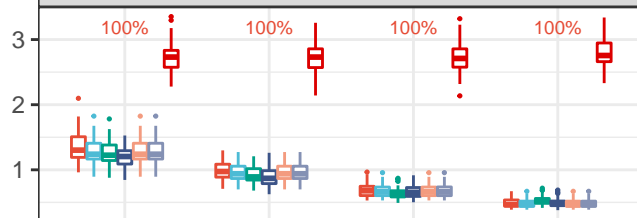
q = 5; Sigma_1



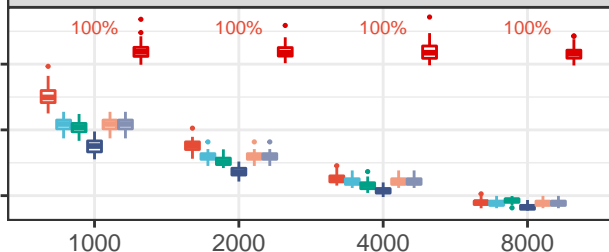
q = 20; Sigma_0



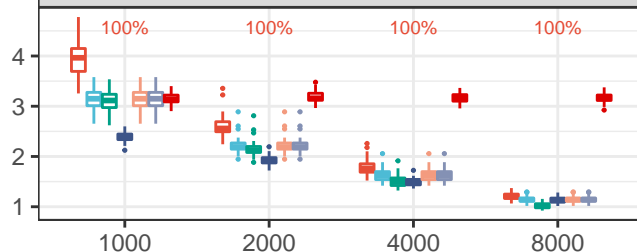
q = 20; Sigma_1



q = 100; Sigma_0



q = 100; Sigma_1



n

Method



mvHE



mvREHE_L2



mvREHE_rank



mvREML



mvREHE



cv_mvREHE_L2



cv_mvREHE_rank



naive