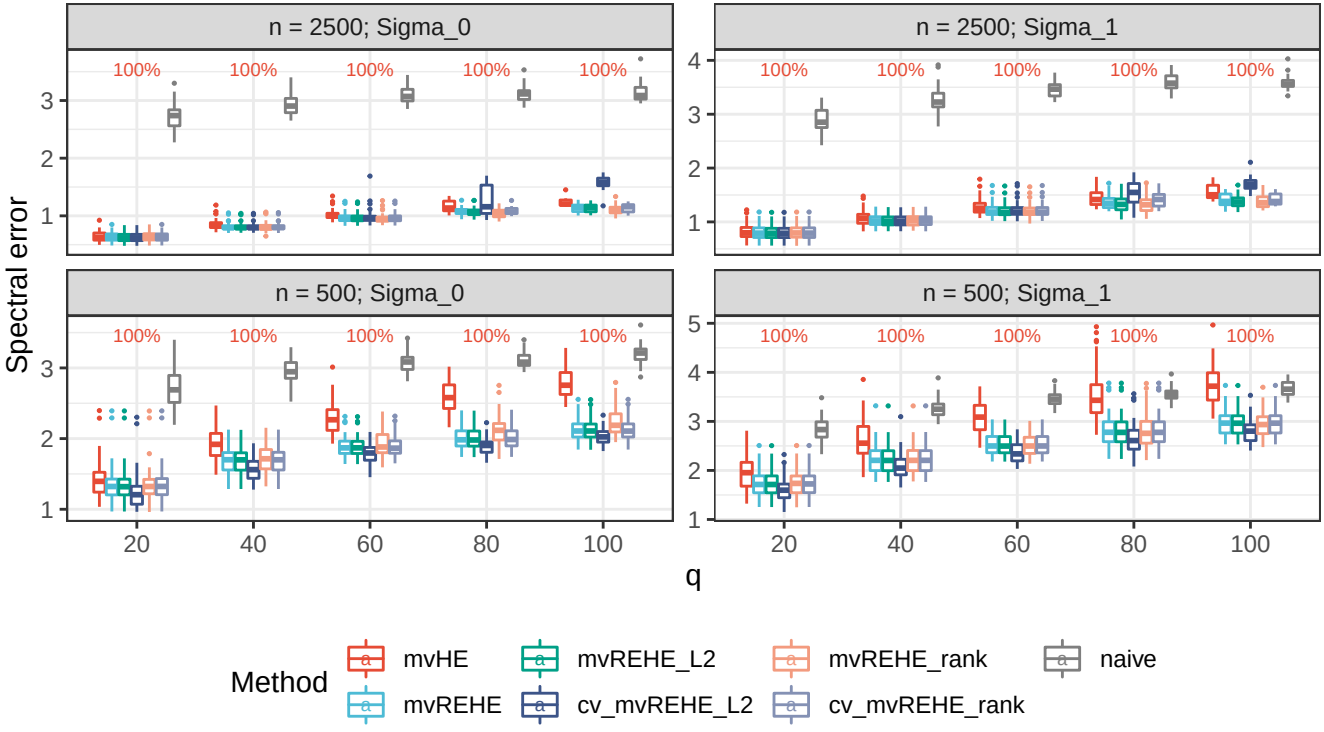
n = 2500; Sigma_0
n = 2500; Sigma_1
n = 500; Sigma_0
n = 500; Sigma_1
100%
Spectral error
q
20
40
60
80
100
Method
mvHE
mvREHE
mvREHE_L2
cv_mvREHE_L2
mvREHE_rank
cv_mvREHE_rank
naive