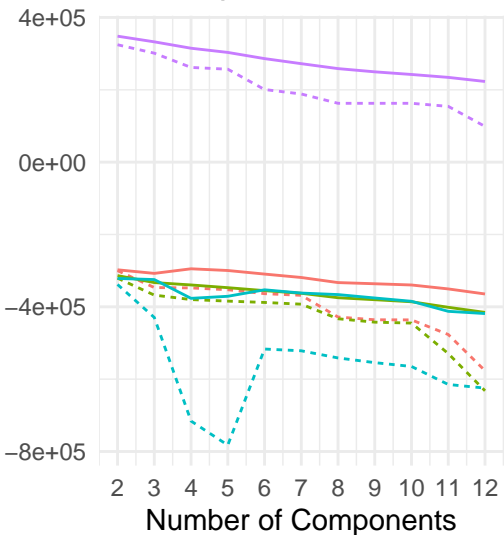
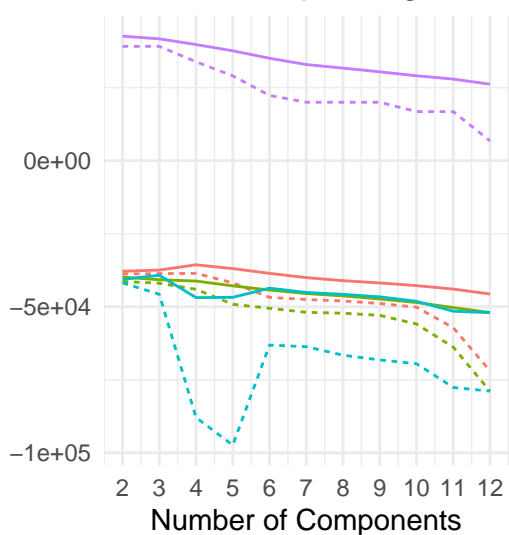


In-Sample BIC



Out-of-Sample Negative L



— Frobenius NNDSVDA 
 — Kullback-Leibler 
 — PCA

Summary Across Components