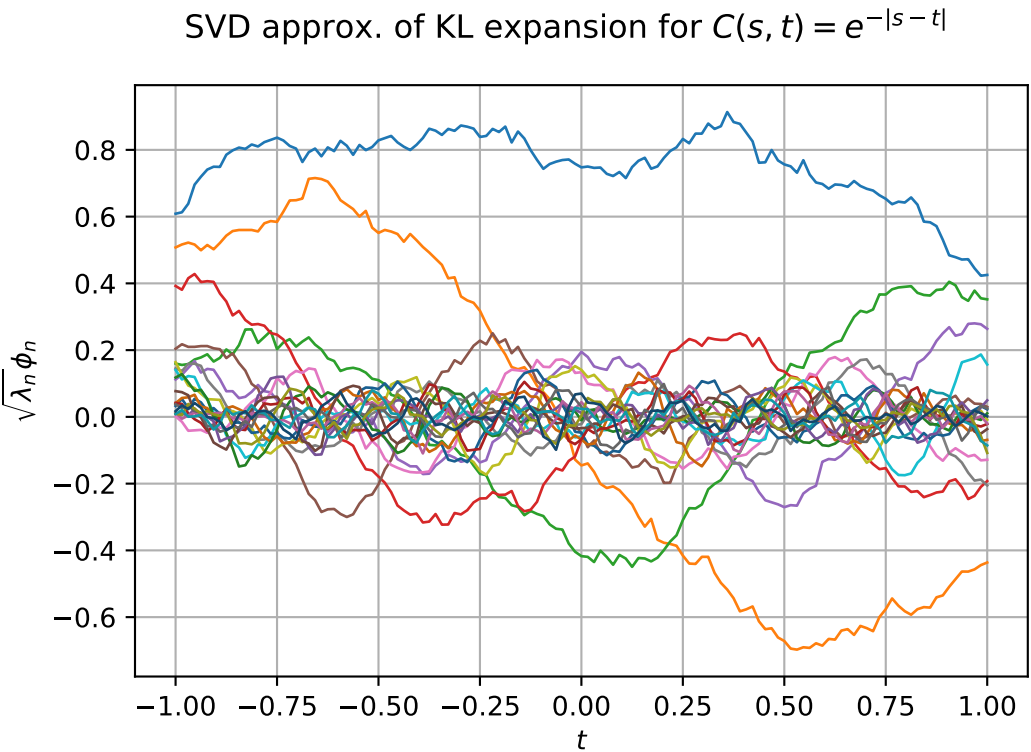
SVD approx. of KL expansion for $C(s,t) = e^{-|s-t|}$
0.8
0.6
0.4
0.2
0.0
−0.2
−0.4
−0.6
$\sqrt{\lambda_n}\phi_n$
−1.00
−0.75
−0.50
−0.25
0.00
0.25
0.50
0.75
1.00
t