Weak Gaussian Factors Gabriel CV Wold CV 3.5 3.0 White Noise 2.5 2.0 1.5 1.0 3.5 Prediction Error Colored Noise 3.0 2.5 2.0 1.5 1.0 3.5 Heavy Noise 3.0 2.5 2.0 1.5 1.0 5 0 10 15 20 5 10 15 20 Rank