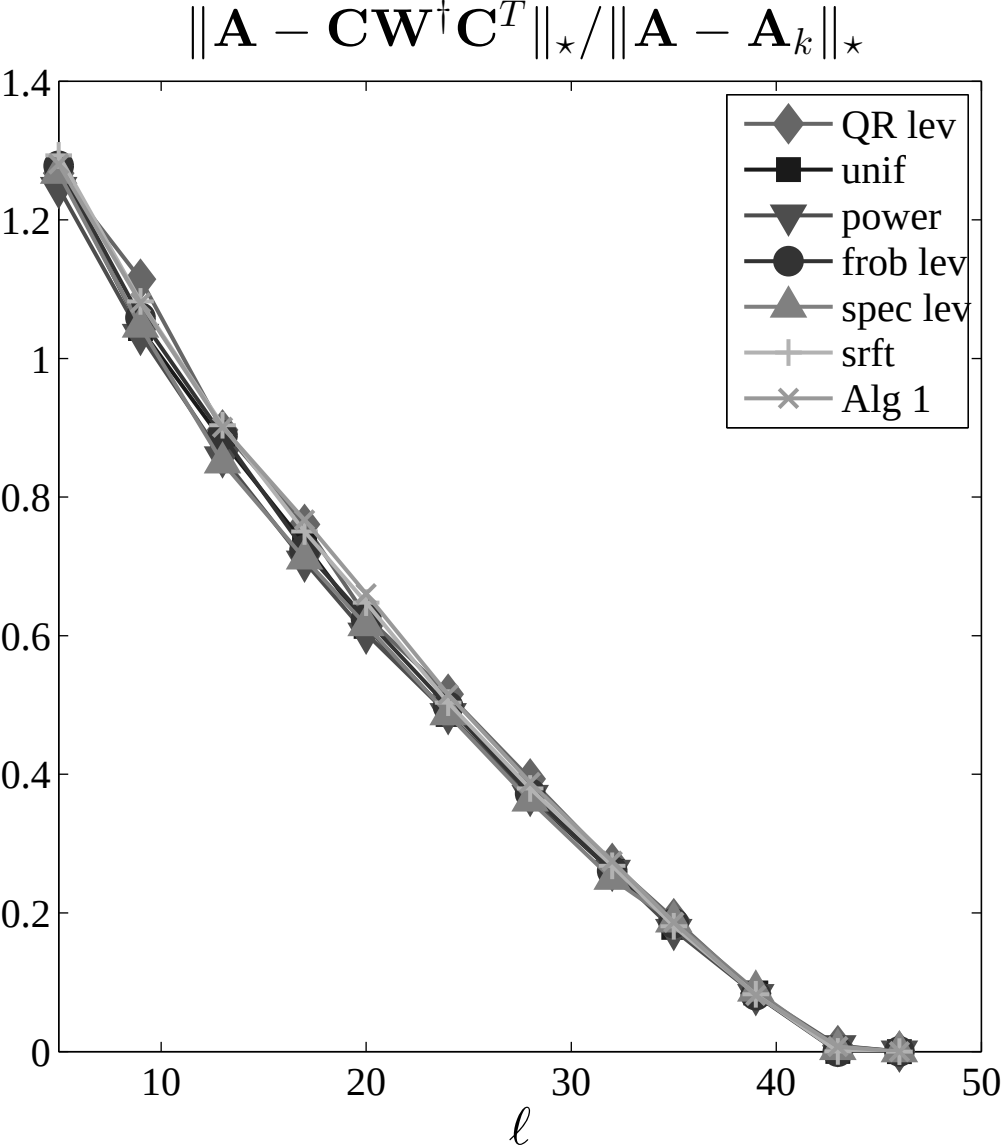
$\|\mathbf{A} - \mathbf{C}\mathbf{W}^{\dagger}\mathbf{C}^{T}\|_{\star}/\|\mathbf{A} - \mathbf{A}_k\|_{\star}$
1.4
1.2
1
0.8
0.6
0.4
0.2
0
10
20
30
40
50
ℓ
QR lev
unif
power
frob lev
spec lev
srft
Alg 1