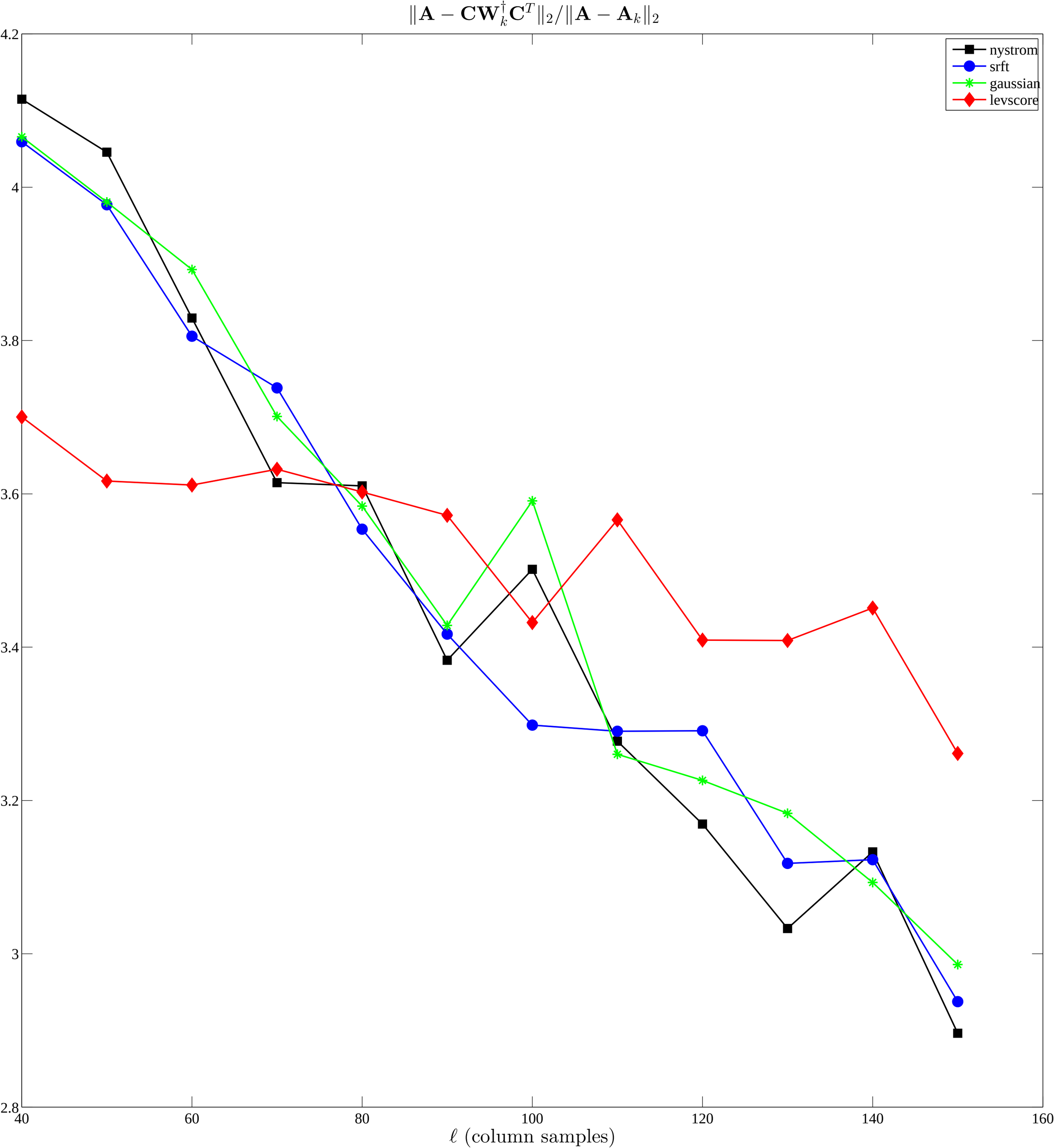
$\|\mathbf{A} - \mathbf{C}\mathbf{W}_k^{\dagger}\mathbf{C}^T\|_2 / \|\mathbf{A} - \mathbf{A}_k\|_2$
nystrom
srft
gaussian
levscore
4.2
4
3.8
3.6
3.4
3.2
3
2.8
40
60
80
100
120
140
160
$\ell$ (column samples)