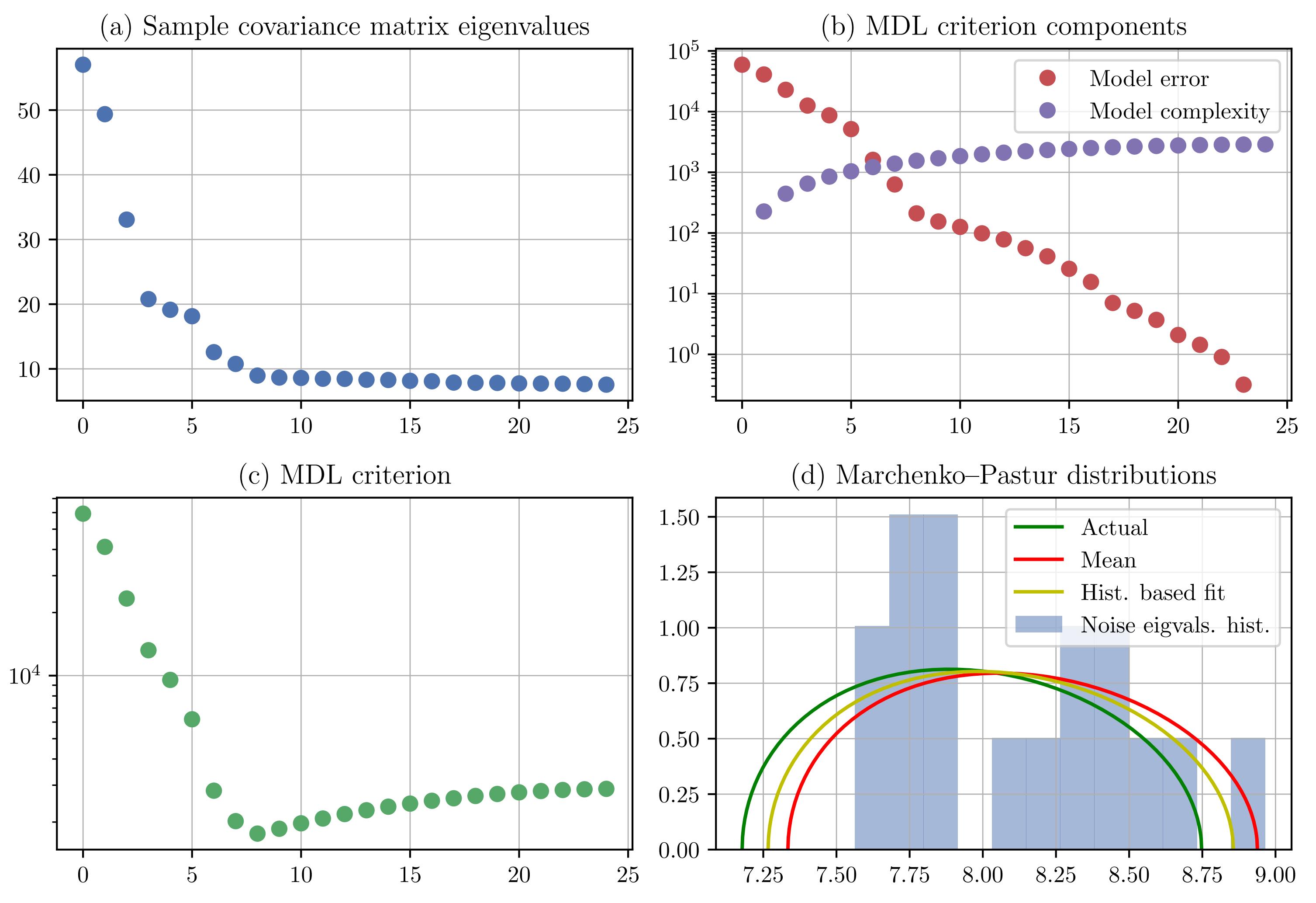

(a) Sample covariance matrix eigenvalues
(b) MDL criterion components
Model error
Model complexity
(c) MDL criterion
(d) Marchenko–Pastur distributions
Actual
Mean
Hist. based fit
Noise eigvals. hist.