Singular Values  $s_i(\mathbf{Z}^\top/\sqrt{p})$  with Gaussian (independent) features p = 1000p = 4000p = 16000 $\frac{\Theta}{10^0} = 10^0$   $9 \times 10^{-1}$ 8 × 10<sup>-1</sup>  $7 \times 10^{-1}$ 

20

40

60

80

100