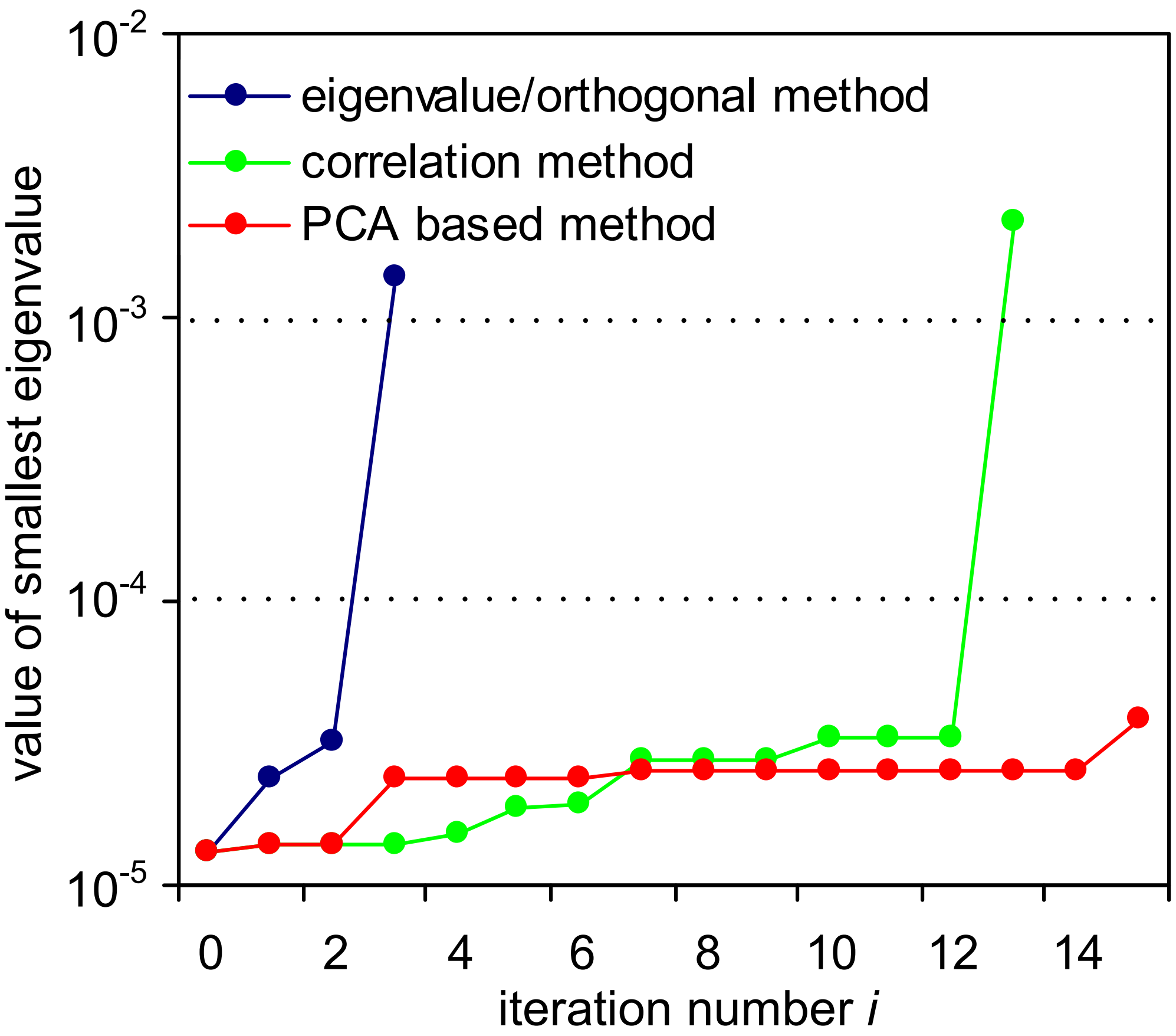
eigenvalue/orthogonal method
correlation method
PCA based method
value of smallest eigenvalue
10^{-2}
10^{-3}
10^{-4}
10^{-5}
0
2
4
6
8
10
12
14
iteration number *i*