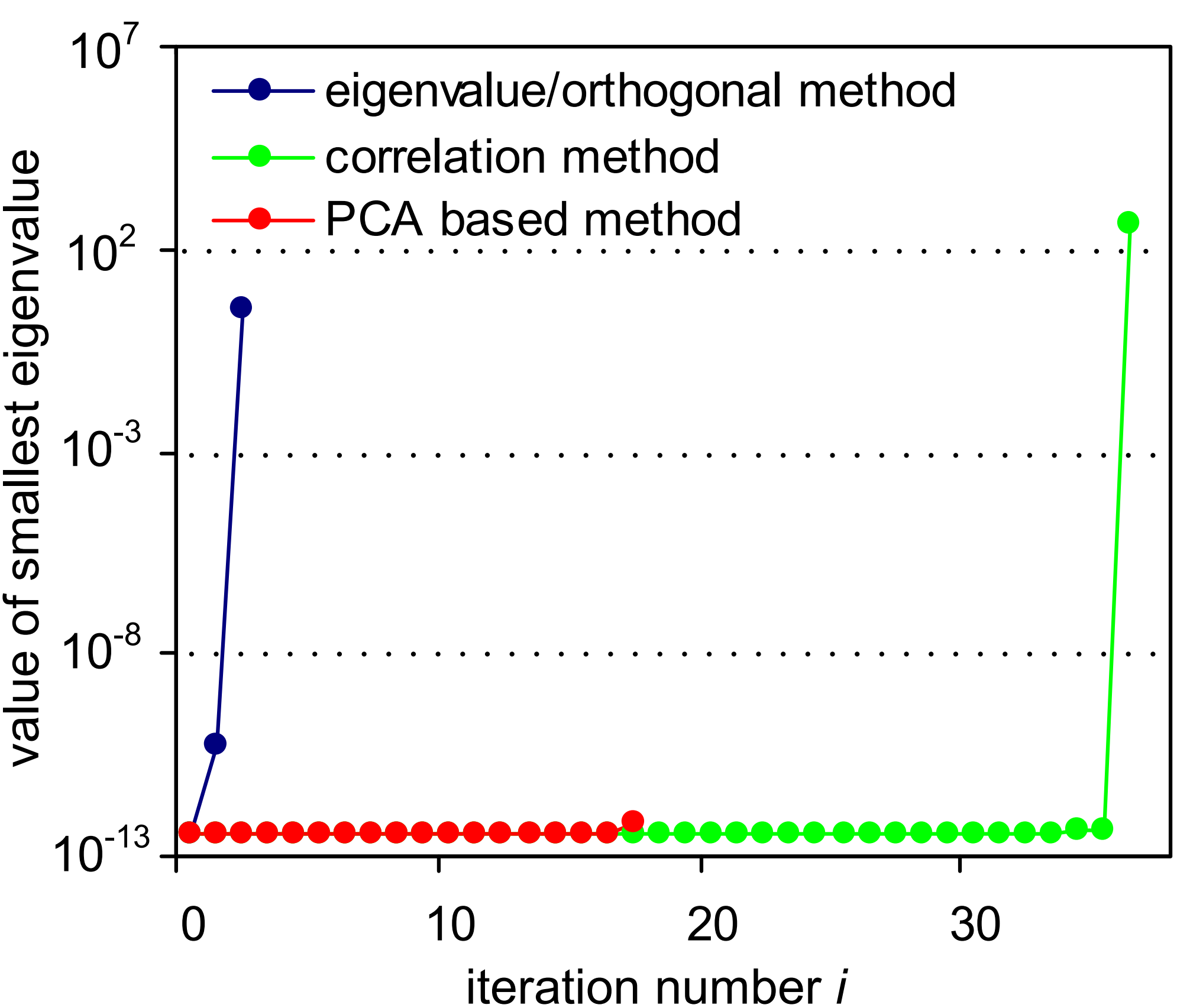
eigenvalue/orthogonal method
correlation method
PCA based method
value of smallest eigenvalue
10^{7}
10^{2}
10^{-3}
10^{-8}
10^{-13}
0
10
20
30
iteration number *i*