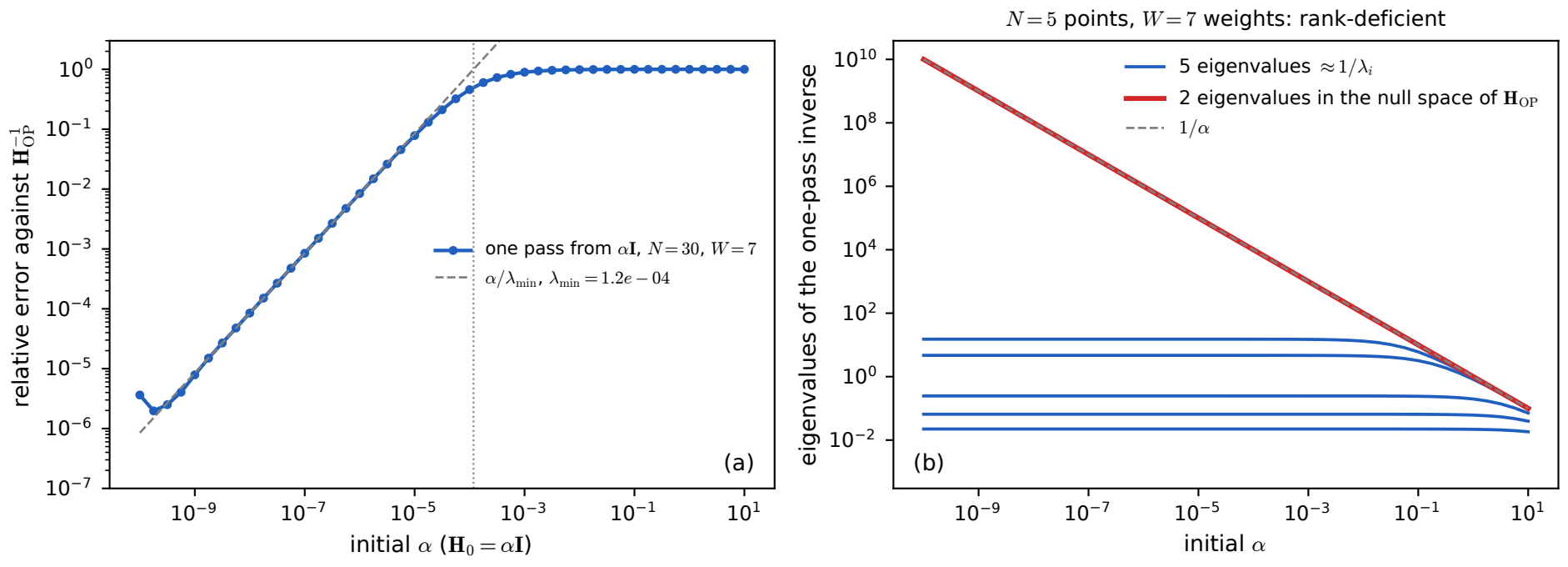

relative error against $\mathbf{H}_{\mathrm{OP}}^{-1}$
initial α ($\mathbf{H}_0 = \alpha\mathbf{I}$)
one pass from $\alpha\mathbf{I}$, $N=30$, $W=7$
$\alpha/\lambda_{\min}$, $\lambda_{\min} = 1.2e-04$
(a)
$N=5$ points, $W=7$ weights: rank-deficient
eigenvalues of the one-pass inverse
5 eigenvalues $\approx 1/\lambda_i$
2 eigenvalues in the null space of $\mathbf{H}_{\mathrm{OP}}$
$1/\alpha$
(b)
initial α