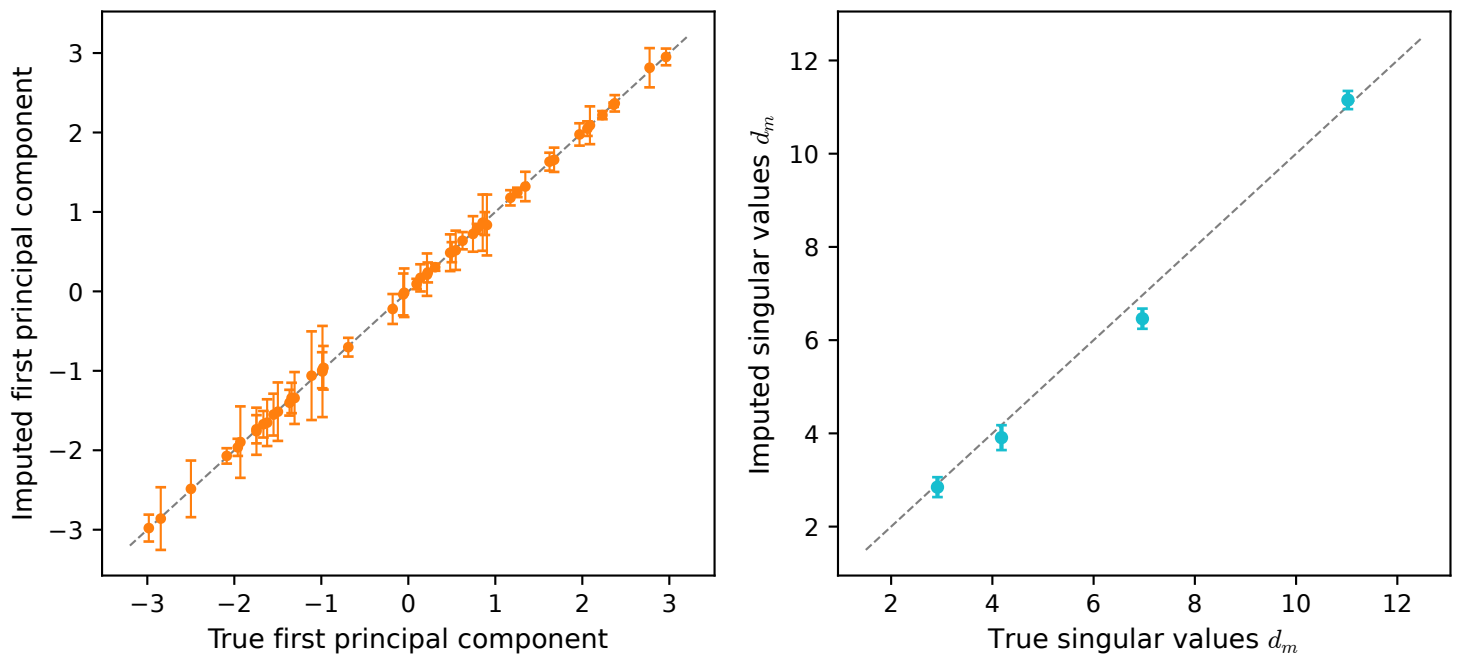

Imputed first principal component
True first principal component
−3
−2
−1
0
1
2
3
Imputed singular values d_m
True singular values d_m
2
4
6
8
10
12