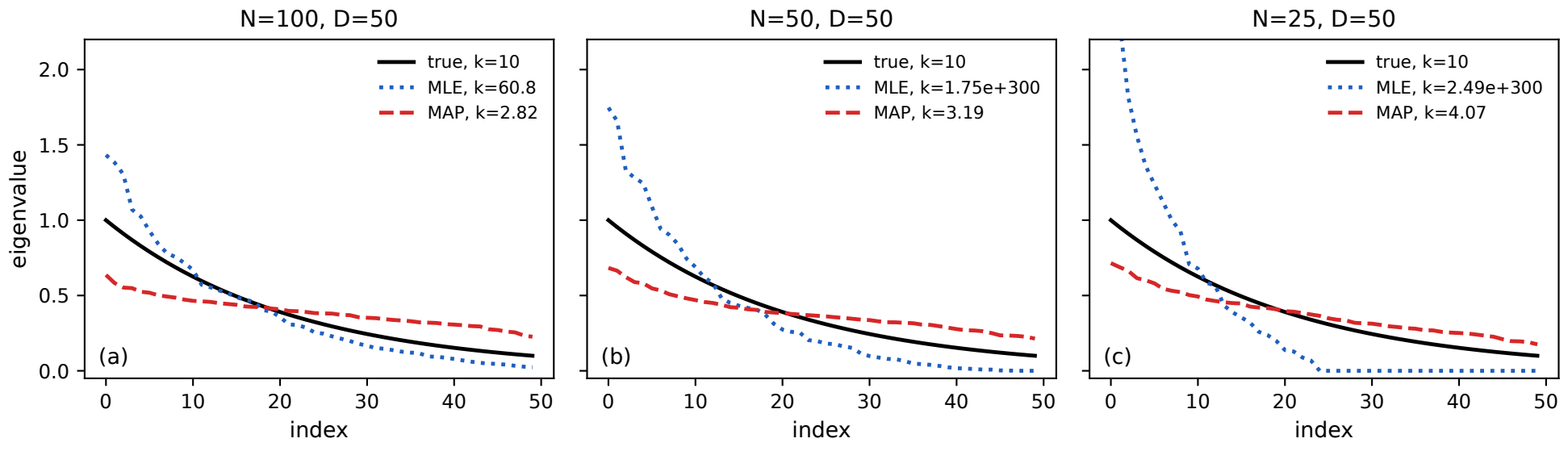

N=100, D=50
N=50, D=50
N=25, D=50
eigenvalue
index
true, k=10
MLE, k=60.8
MAP, k=2.82
true, k=10
MLE, k=1.75e+300
MAP, k=3.19
true, k=10
MLE, k=2.49e+300
MAP, k=4.07
(a)
(b)
(c)
0.0
0.5
1.0
1.5
2.0
0
10
20
30
40
50