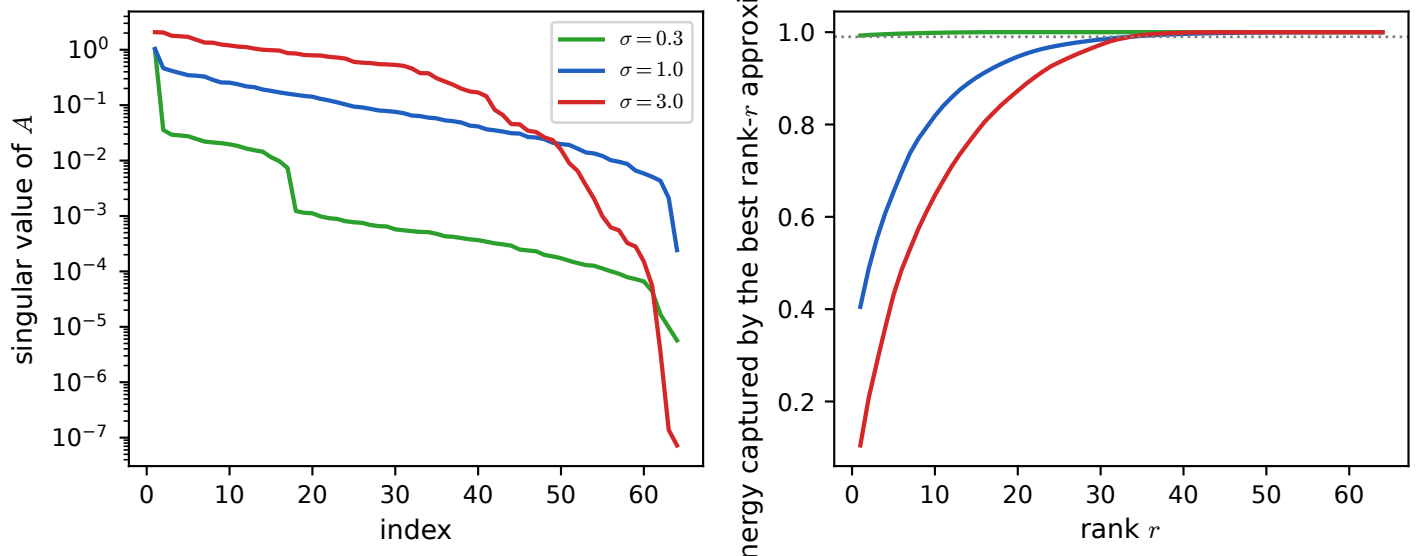

$\sigma = 0.3$
$\sigma = 1.0$
$\sigma = 3.0$
singular value of A
index
energy captured by the best rank-r approxi
rank r