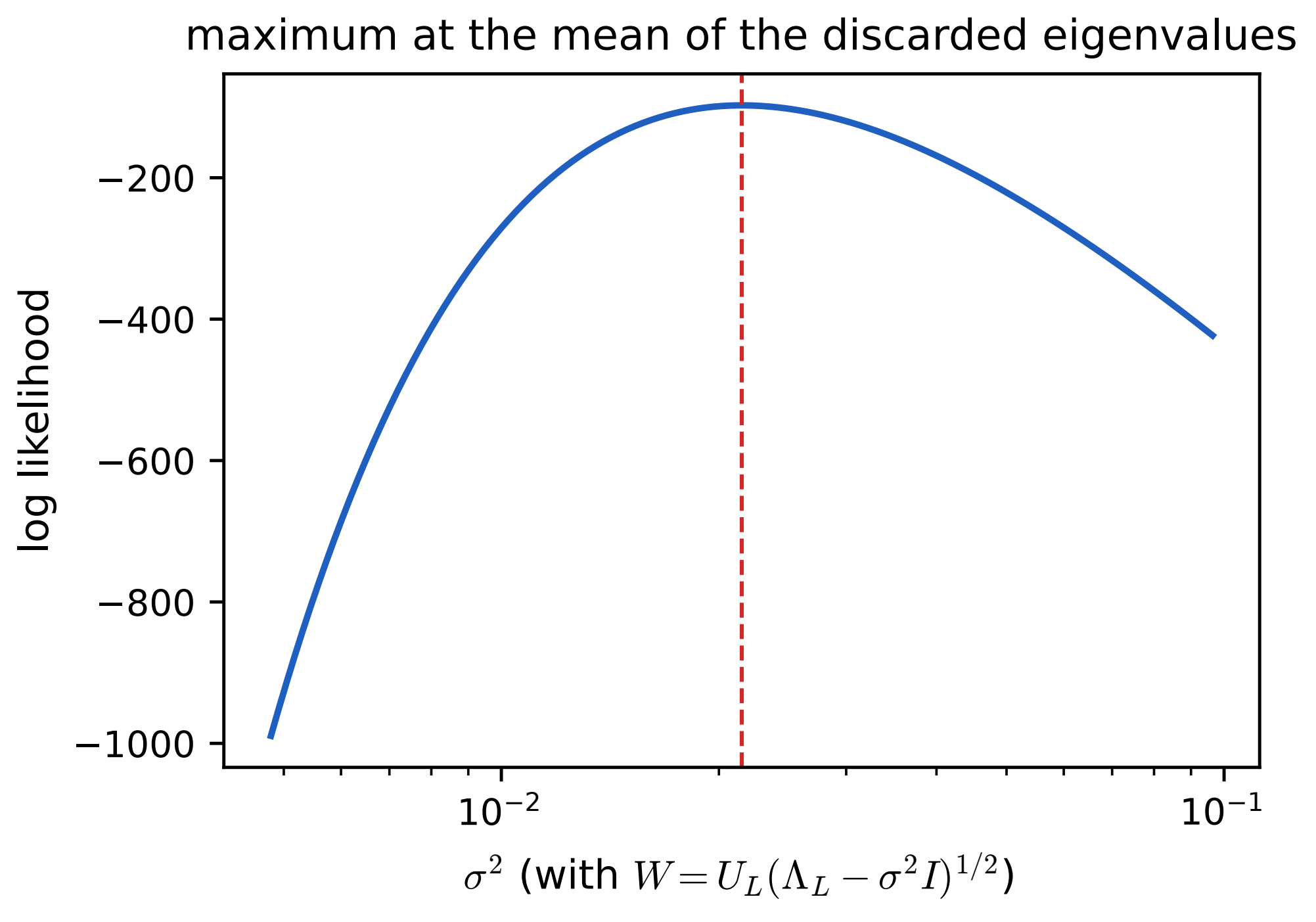

maximum at the mean of the discarded eigenvalues
log likelihood
−200
−400
−600
−800
−1000
10^{-2}
10^{-1}
σ^2 (with $W = U_L(\Lambda_L - \sigma^2 I)^{1/2}$)