Proportion of total variance
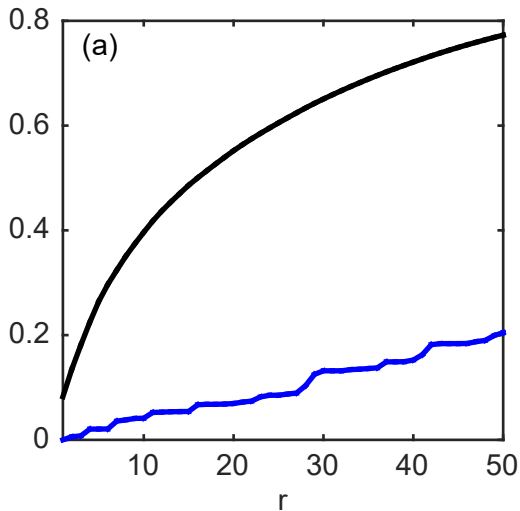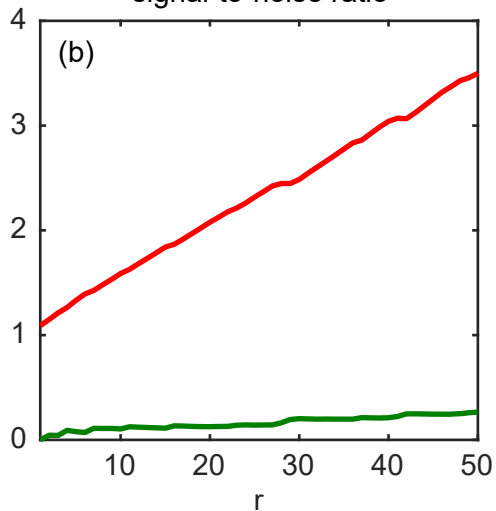
(a)

Normalized squared signal-to-noise ratio

(b)

— Noise
— Signal

— r highest
— Orthogonal to r highest