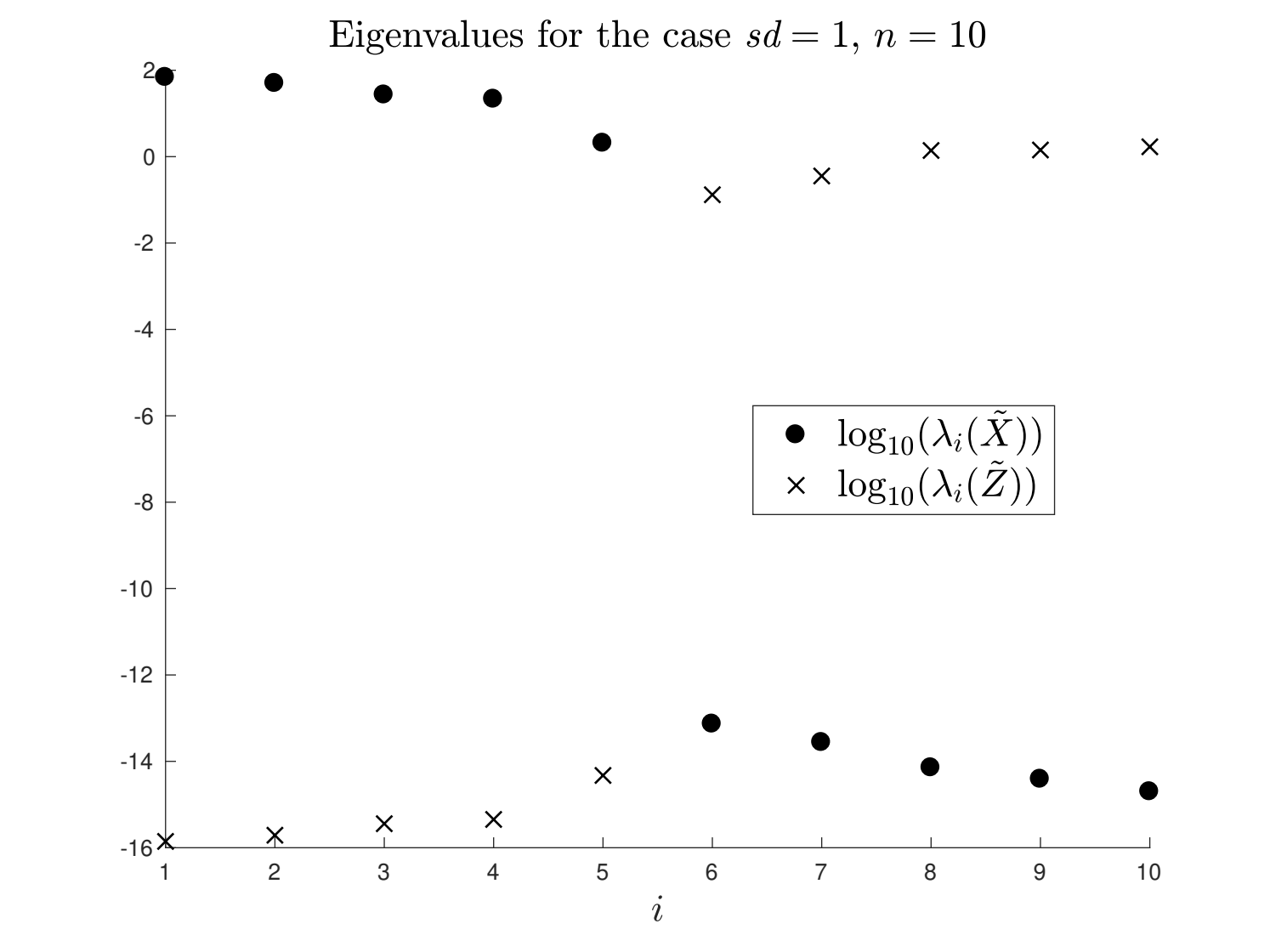
Eigenvalues for the case $sd = 1$, $n = 10$
2
0
-2
-4
-6
-8
-10
-12
-14
-16
1
2
3
4
5
6
7
8
9
10
i
$\log_{10}(\lambda_i(\tilde{X}))$
$\log_{10}(\lambda_i(\tilde{Z}))$