

1. First, run the code in the folder "Data Simulator" to obtain the samples of each episode.
2. The samples of each episode and the corresponding Jacobian matrix is saved in the folder "Data".
3. We made the data sets in the folder "Data" into matrices and save them in "Jacobian.mat" and "Snap.mat".
4. Run "Lefl_Eigen_Estimation_NEW_statistics.m" to obtain the result "results_gaussian_plot.mat"
5. Plot the result by running "plot_results.m"