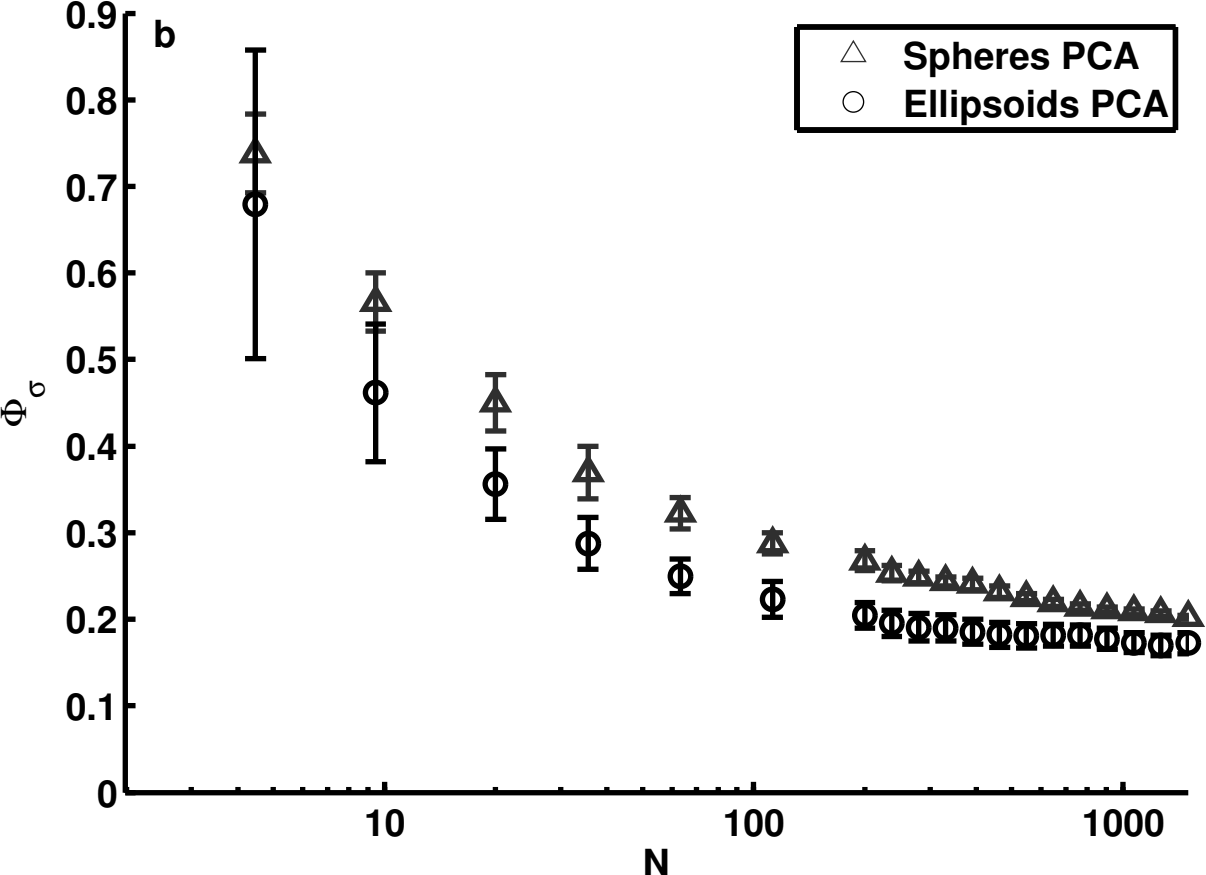
b
Spheres PCA
Ellipsoids PCA
Φ_σ
0
0.1
0.2
0.3
0.4
0.5
0.6
0.7
0.8
0.9
10
100
1000
N