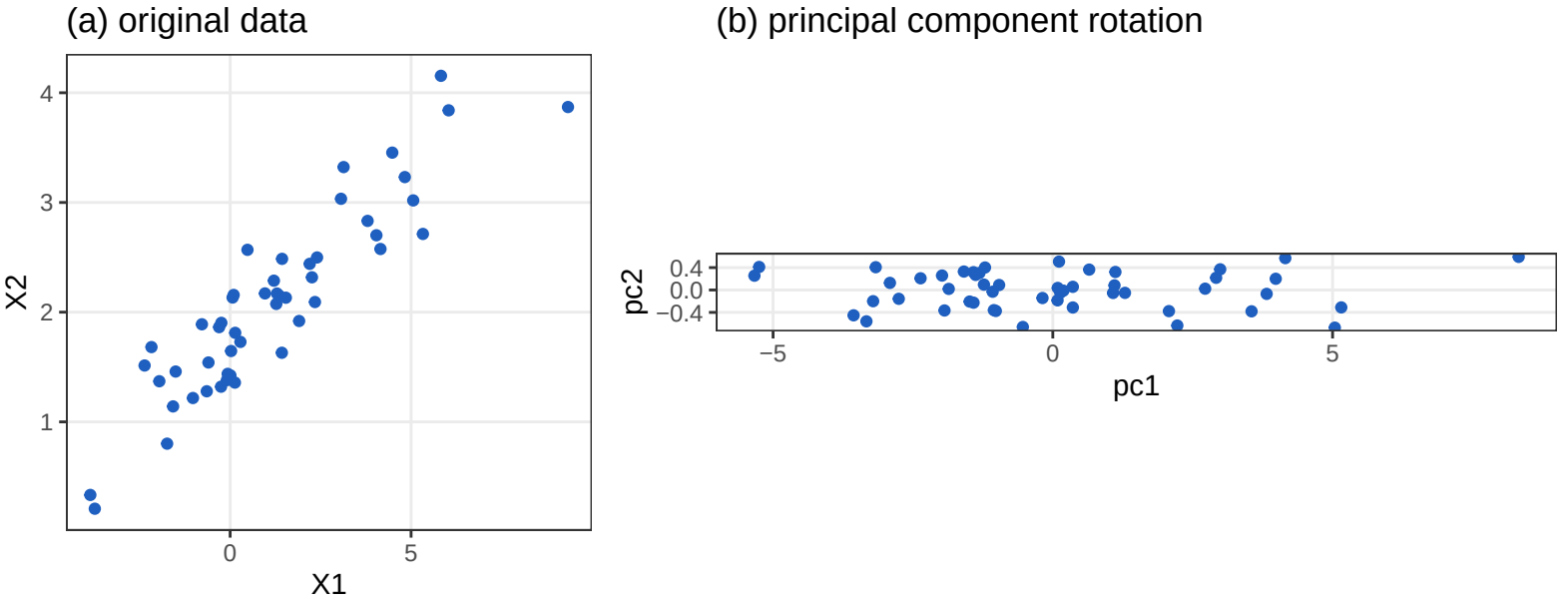

(a) original data
X2
X1
4
3
2
1
0
5
(b) principal component rotation
pc2
pc1
0.4
0.0
−0.4
−5
0
5