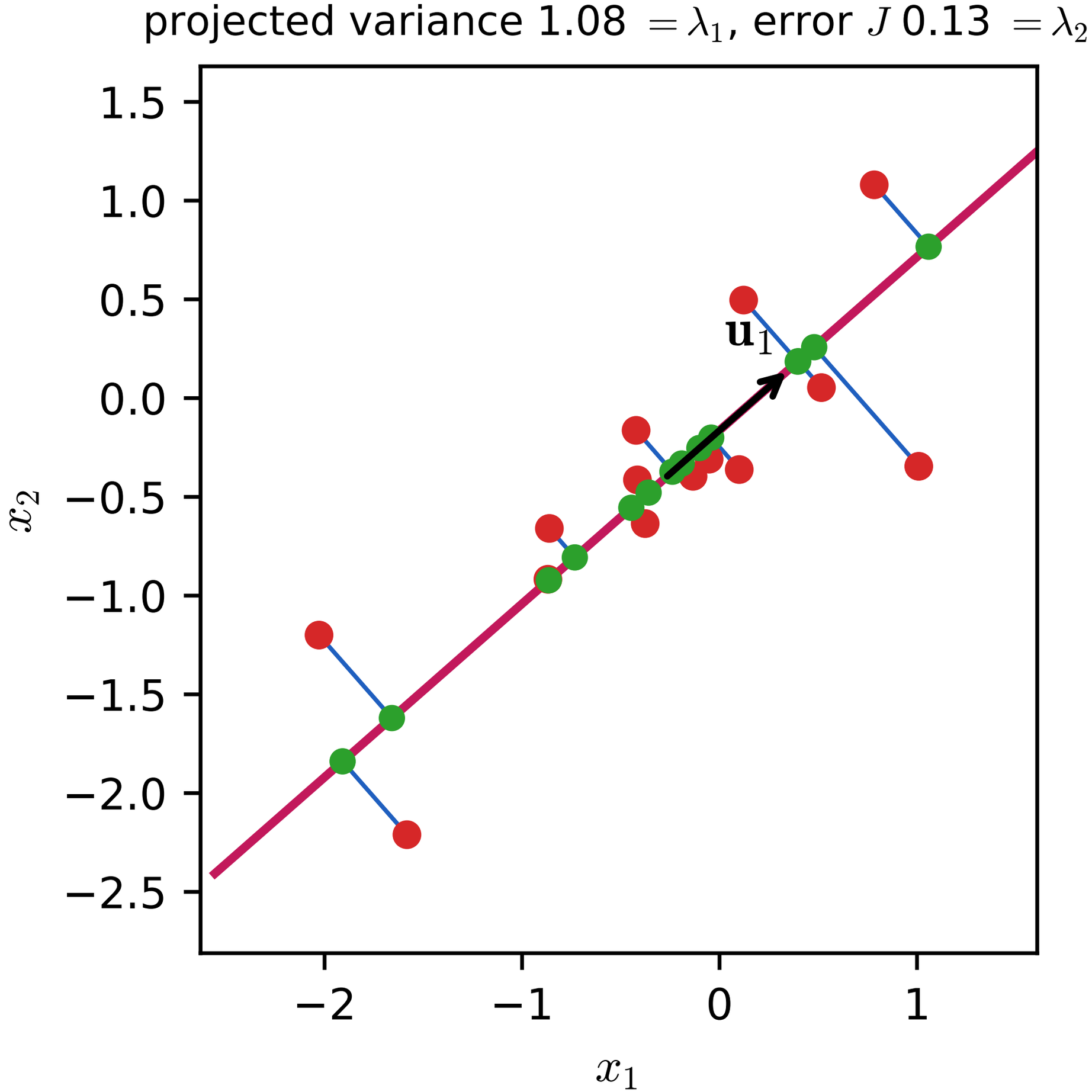

projected variance 1.08 $= \lambda_1$, error J 0.13 $= \lambda_2$
$\mathbf{u}_1$
1.5
1.0
0.5
0.0
−0.5
−1.0
−1.5
−2.0
−2.5
−2
−1
0
1
x_1
x_2