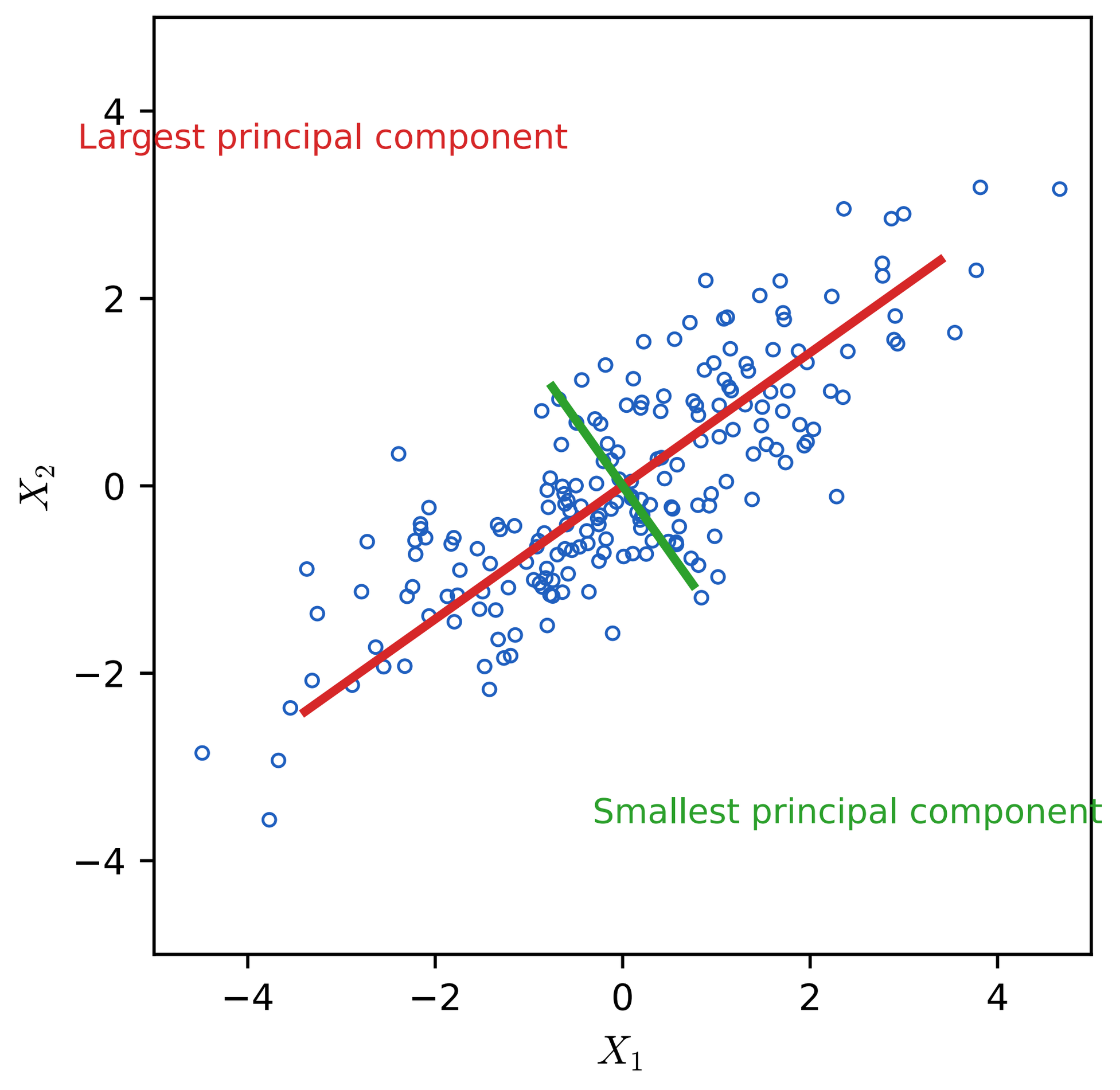

Largest principal component
Smallest principal component
X_1
X_2
4
2
0
−2
−4
−4
−2
0
2
4