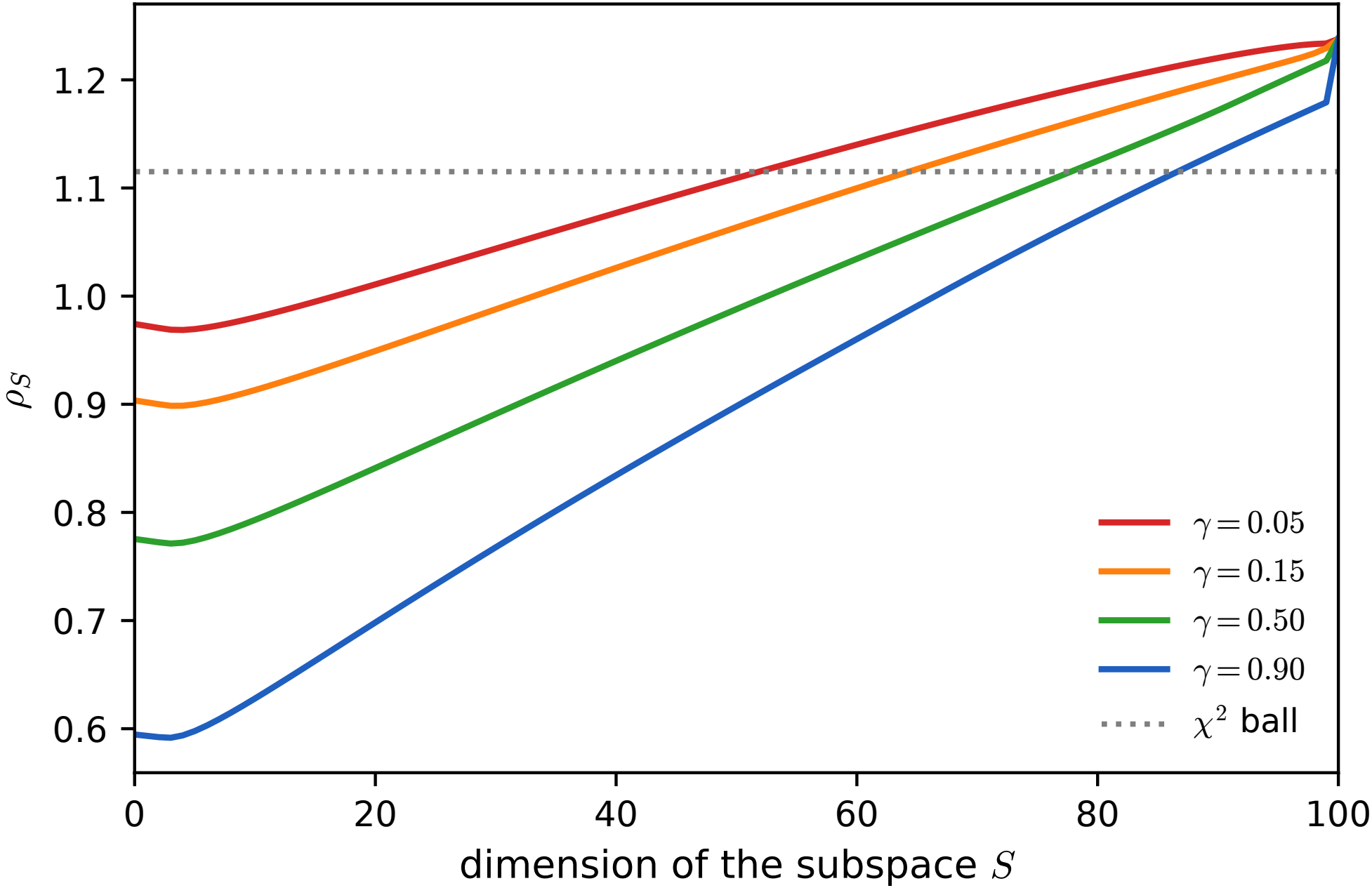

1.2
1.1
1.0
0.9
0.8
0.7
0.6
ρ_S
0
20
40
60
80
100
dimension of the subspace S
$\gamma = 0.05$
$\gamma = 0.15$
$\gamma = 0.50$
$\gamma = 0.90$
χ^2 ball