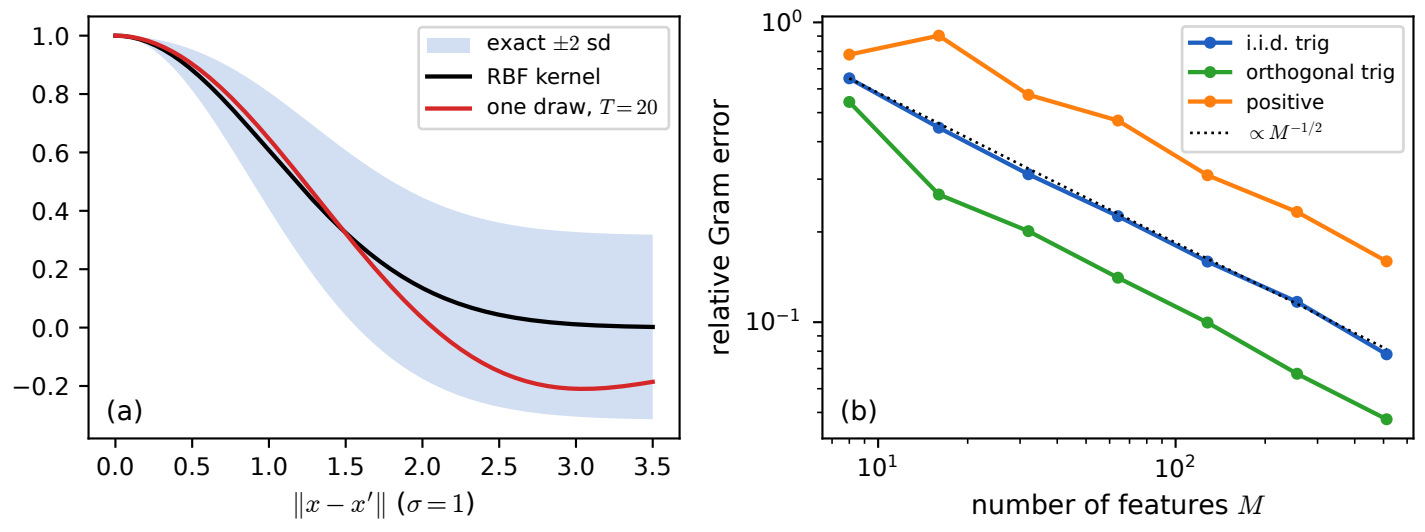

exact ±2 sd
RBF kernel
one draw, $T = 20$
(a)
$\|x - x'\|$ $(\sigma = 1)$
relative Gram error
i.i.d. trig
orthogonal trig
positive
$\propto M^{-1/2}$
(b)
number of features M