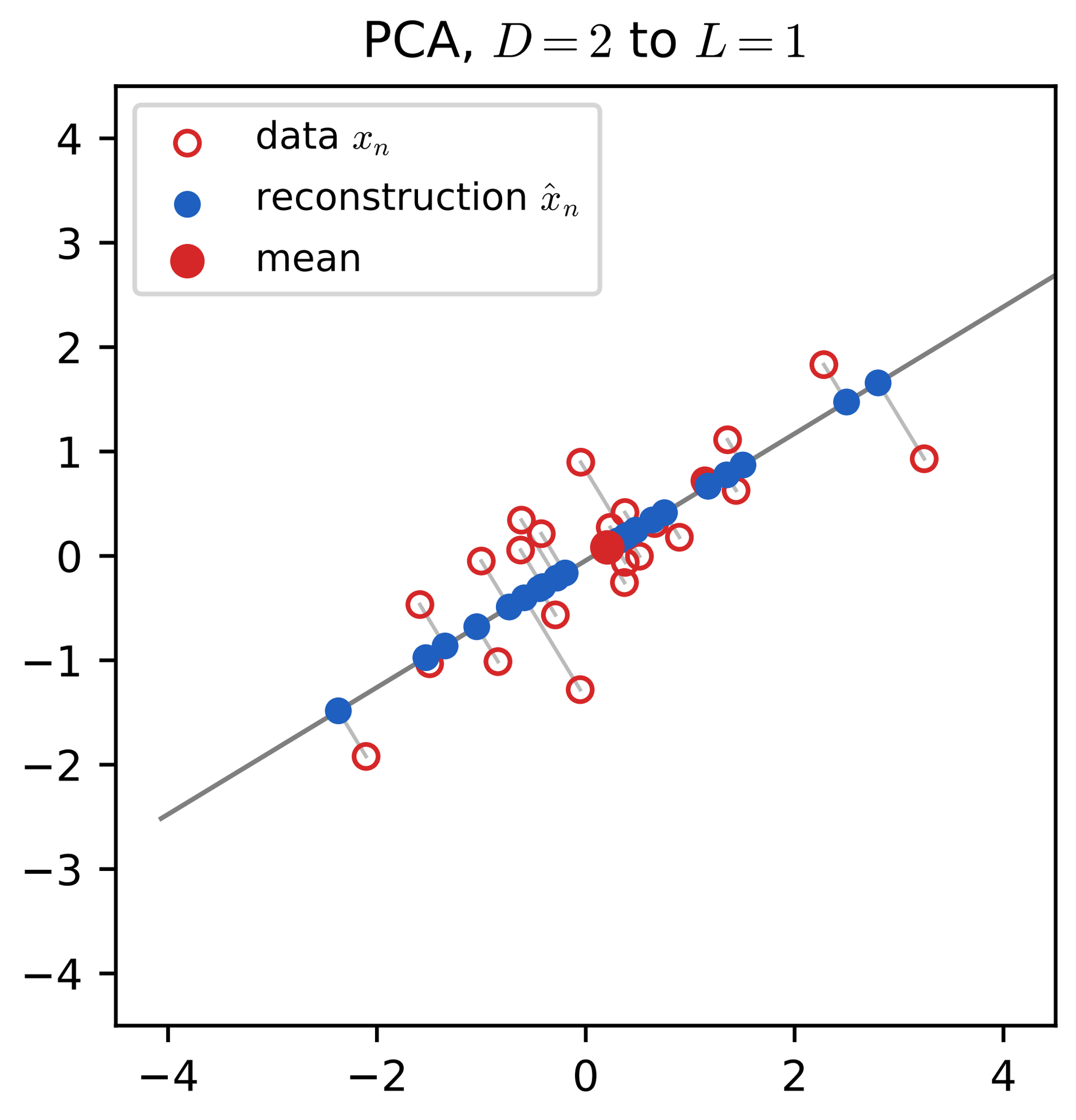

PCA, $D = 2$ to $L = 1$
data x_n
reconstruction $\hat{x}_n$
mean
4
3
2
1
0
−1
−2
−3
−4
−4
−2
0
2
4