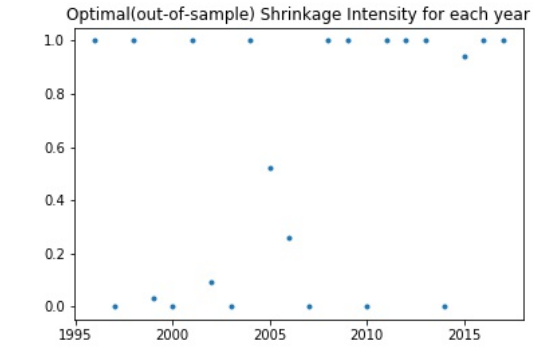
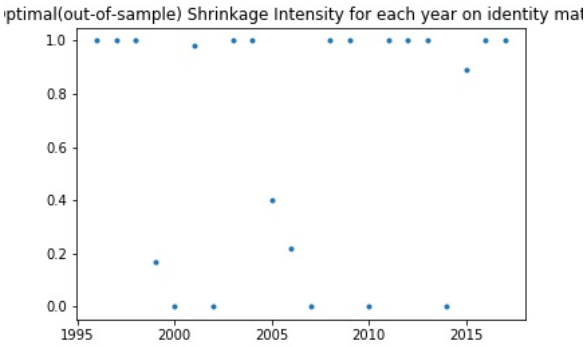
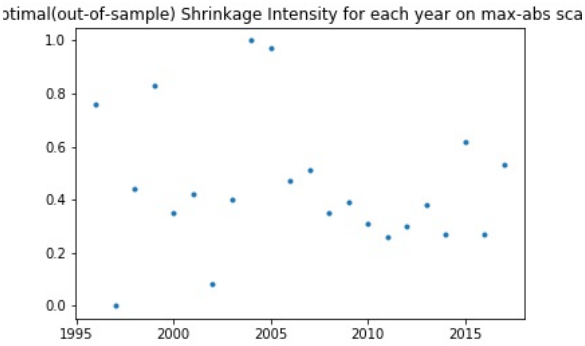


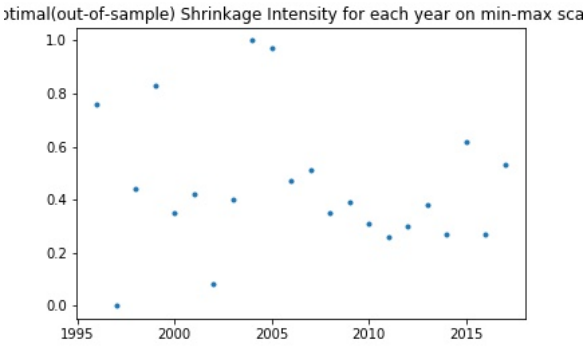
(a) Unscaled data



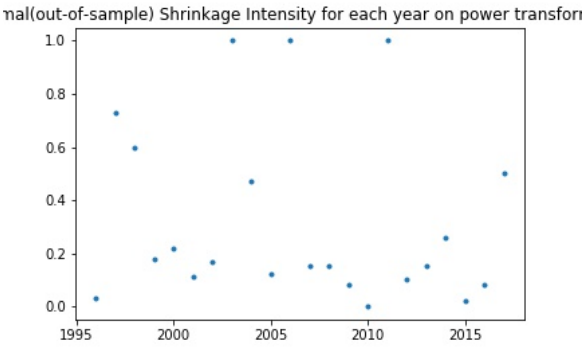
(b) identity matrix



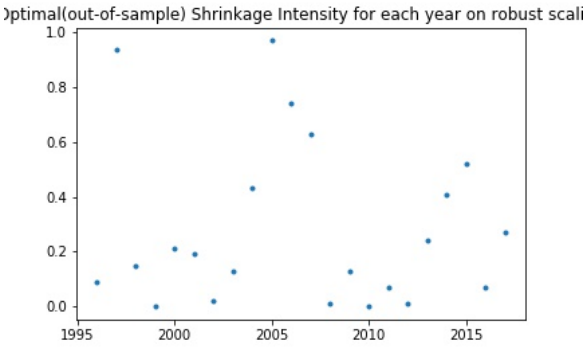
(c) max-abs scaling



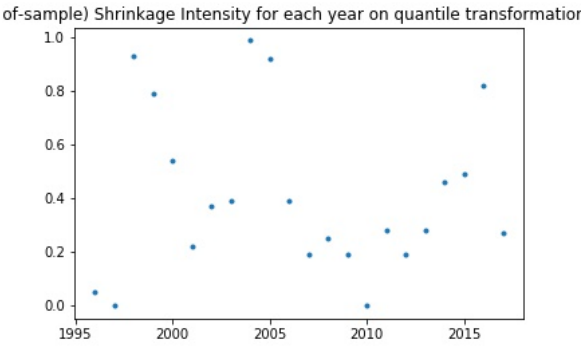
(d) min-max scaling



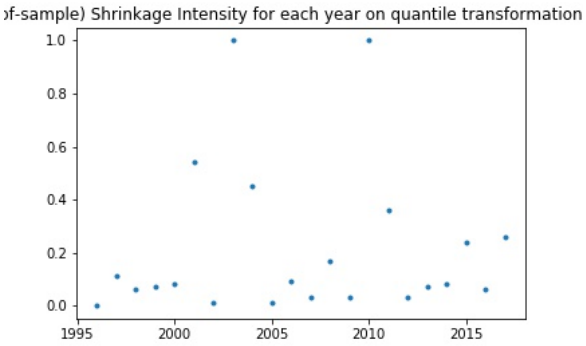
(e) power transformation



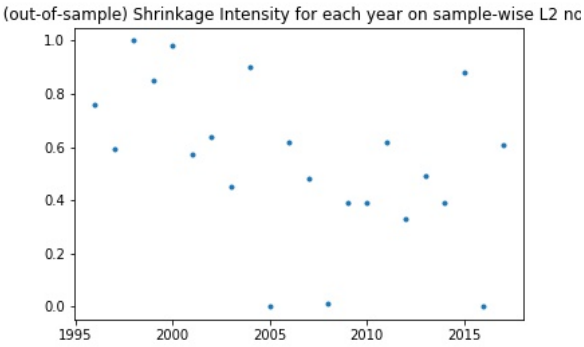
(f) robust scaling



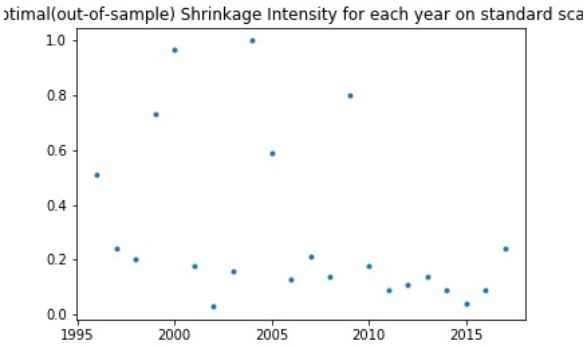
(g) quantile transformation (uniform pdf)



(h) quantile transformation (gaussian pdf)



(i) sample-wise L2 normalizing



(j) standard scaling

Figure 1: Optimal Shrinkage Intensity on various scalars