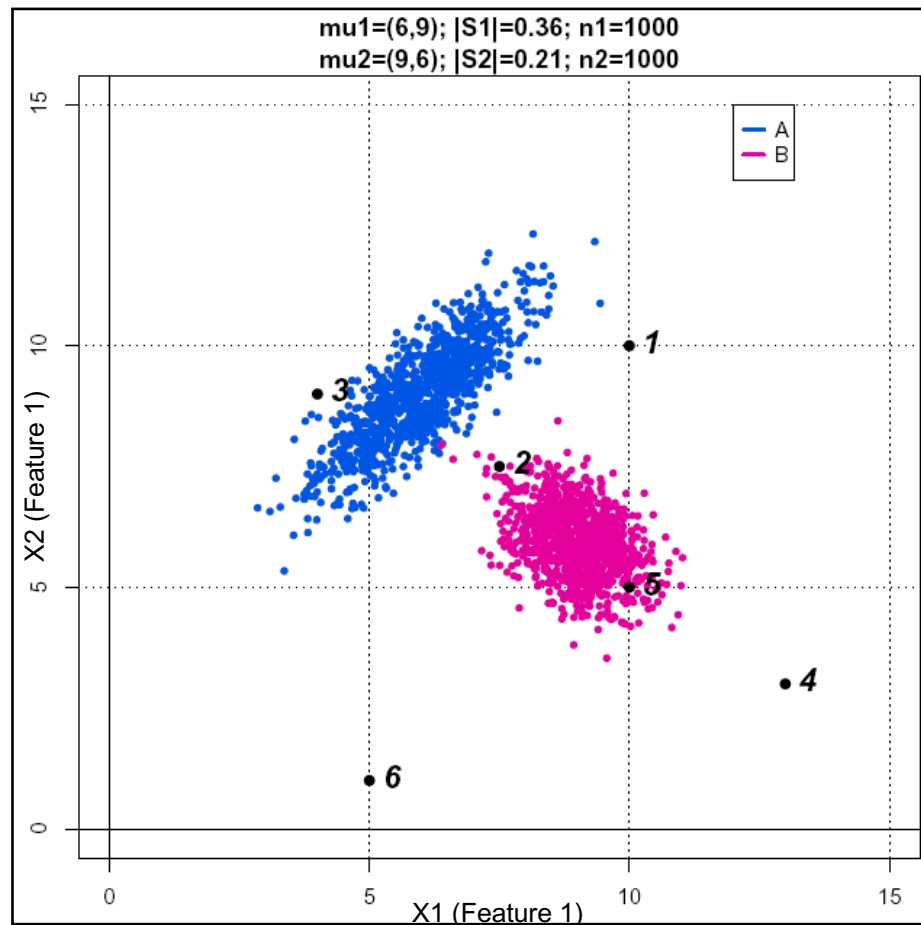


Conceptual illustration with two variables – Study case 9



- Group-specific **covariances** between features.
 - The two groups have different covariance matrices: the clouds of points are elongated in different directions.
 - How does this difference affects group assignments ?