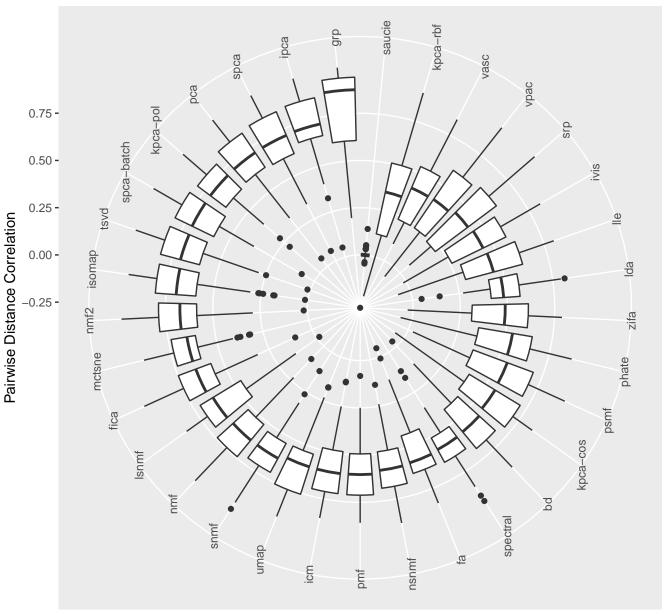'Best' embedding chosen by Variance Ratio Criterion