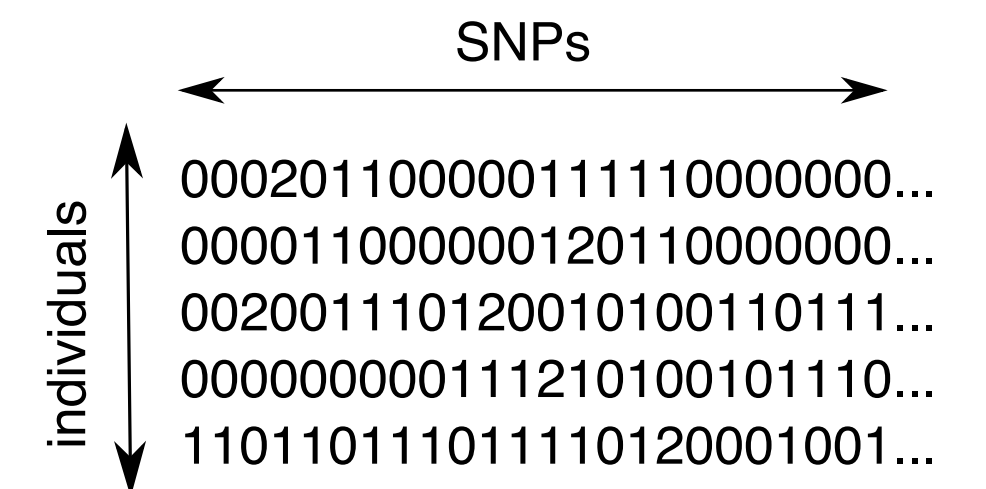


1,389 samples, ~ 200k SNPs
 Novembre et al. (2008)



$$\text{Cov}(\mathbf{X}) = \sum_{i=1}^r \lambda_i \mathbf{u}_i \mathbf{u}_i^T$$