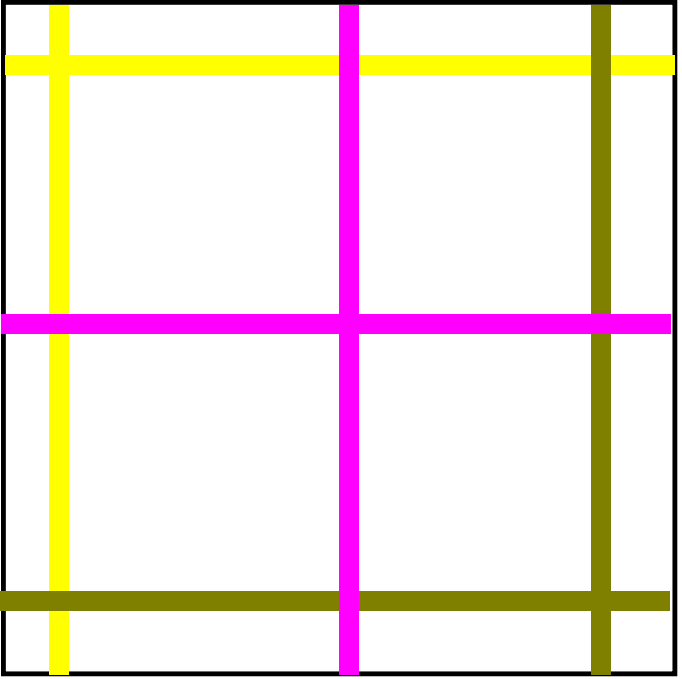

$\mathbf{K} = \mathbf{X}\mathbf{X}^\mathsf{T} \in \mathbb{R}^{n \times n}$

$\approx$

$\mathbf{C} \in \mathbb{R}^{n \times k}$

$\mathbf{W}^\dagger \in \mathbb{R}^{k \times k}$

$\mathbf{C}^\mathsf{T}$

$$\tilde{\mathbf{K}} = \mathbf{C}\mathbf{W}^\dagger\mathbf{C}^\mathsf{T}$$

$$\mathbf{\Phi} = \tilde{\mathbf{K}}^{-1/2}\mathbf{X}_k$$

with a linear kernel

$$\tilde{\mathbf{x}} = \mathbf{\Phi}\mathbf{x}$$

Reduction